

Liquidity Analysis

Based on data from 18 Sep, 2019 to 20 Sep, 2019

10 Contracts

Product	GLOBEX Ticker	Berg Ticker	Contract Price	Contract Value \$	10-Contract Notional (\$ '000)	B/A (pts)	B/A (bps)
Russell 2000	RTYU9	RTYU9	1558.44	77,922	779	0.34	2.21
		<b>Average</b>		<b>77,922</b>	<b>779</b>	<b>0.34</b>	<b>2.21</b>

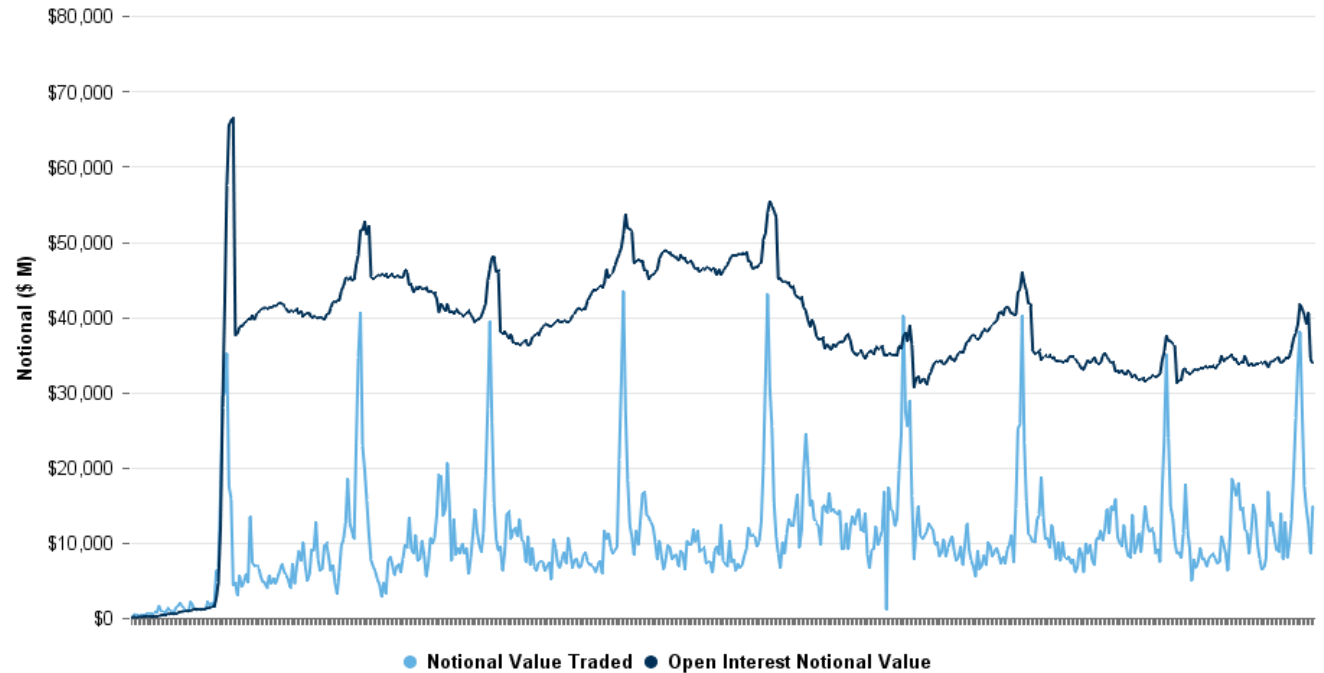
Activity Summary: Last 558 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	205,882	0.0%	475,283	\$15,898	\$36,454	100.0%	100.0%
<b>Sum:</b>	<b>205,882</b>	<b>0.0%</b>	<b>475,283</b>	<b>\$15,898</b>	<b>\$36,454</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
9/24/19	193,901	\$14,899	440,490	\$33,893
9/23/19	109,724	\$8,570	440,936	\$34,481
9/20/19	160,018	\$12,492	520,804	\$40,666
9/19/19	186,438	\$14,576	514,362	\$39,211
9/18/19	225,446	\$17,713	508,808	\$40,385
9/17/19	352,743	\$27,918	512,420	\$41,202
9/16/19	482,235	\$38,255	517,266	\$41,779
9/13/19	424,247	\$33,555	493,119	\$39,147
9/12/19	337,168	\$26,630	484,125	\$37,998
9/11/19	245,019	\$19,322	472,047	\$37,230
9/10/19	172,067	\$13,293	464,497	\$35,894
9/9/19	131,513	\$10,008	457,265	\$34,799
9/6/19	106,243	\$7,995	459,140	\$34,556
9/5/19	171,296	\$12,907	457,448	\$34,553
9/4/19	105,919	\$7,856	460,311	\$34,141
9/3/19	191,254	\$14,058	461,893	\$33,931
8/30/19	119,056	\$8,895	461,681	\$34,495
8/29/19	121,236	\$9,078	462,231	\$34,638
8/28/19	144,713	\$10,660	462,925	\$34,363
8/27/19	176,605	\$12,845	468,827	\$34,105
8/26/19	166,682	\$12,337	460,343	\$34,077

E-mini Russell 2000 Futures Volume and Open Interest



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