

Liquidity Analysis

Based on data from 30 Sep, 2019 to 30 Sep, 2019

10 Contracts

Product	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	10-Contract Notional (\$ '000)	B/A (pts)	B/A (bps)
Russell 2000	RTYZ9	RTYZ9	1526.48	76,324	763	0.19	1.22
		Average		76,324	763	0.19	1.22

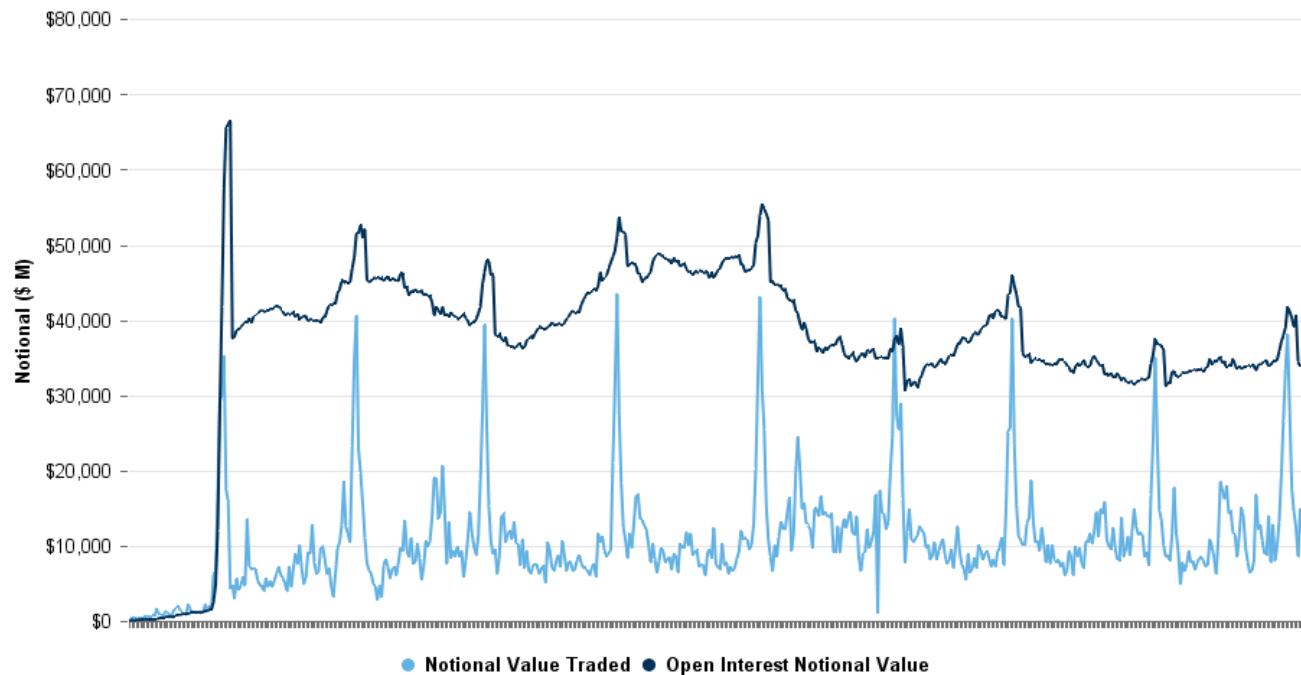
Activity Summary: Last 563 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ 'M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	209,549	0.0%	469,571	\$16,259	\$36,296	100.0%	100.0%
Sum:	209,549	0.0%	469,571	\$16,259	\$36,296	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ 'M)	Contracts	Notl (\$ 'M)
10/1/19	198,503	\$14,821	441,183	\$32,941
9/30/19	159,156	\$12,136	440,177	\$34,023
9/27/19	149,075	\$11,360	438,025	\$33,376
9/26/19	145,642	\$11,194	436,373	\$33,819
9/25/19	152,927	\$11,873	440,299	\$34,186
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

E-mini Russell 2000 Futures Volume and Open Interest



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