

Liquidity Analysis

Based on data from 10 Oct, 2019 to 15 Oct, 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	1522.82	76,141	761	0.20	1.33
		<b>Average</b>		<b>76,141</b>	<b>761</b>	<b>0.20</b>	<b>1.33</b>

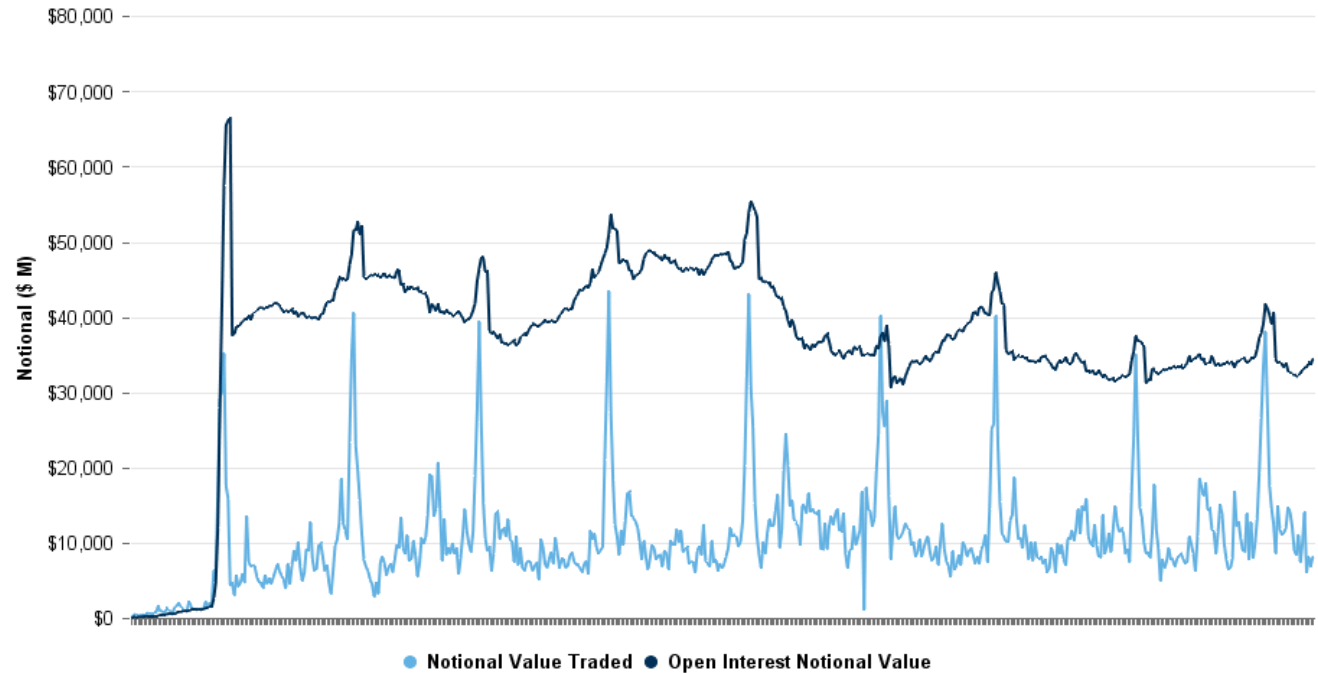
Activity Summary: Last 575 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ 'M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	142,072	0.0%	429,660	\$11,176	\$34,240	100.0%	100.0%
<b>Sum:</b>	<b>142,072</b>	<b>0.0%</b>	<b>429,660</b>	<b>\$11,176</b>	<b>\$34,240</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ 'M)	Contracts	Notl (\$ 'M)
10/17/19		\$8,159		\$34,470
10/16/19	91,699	\$6,991	442,570	\$33,742
10/15/19	107,306	\$8,190	444,796	\$33,947
10/14/19	80,823	\$6,088	443,149	\$33,384
10/11/19	186,763	\$14,128	439,863	\$33,277
10/10/19	134,975	\$10,054	444,060	\$33,092
10/9/19	101,209	\$7,497	439,902	\$32,588
10/8/19	151,627	\$11,177	439,257	\$32,394
10/7/19	111,492	\$8,356	428,888	\$32,143
10/4/19	122,670	\$9,203	430,555	\$32,303
10/3/19	164,937	\$12,262	436,509	\$32,342
10/2/19	191,259	\$14,123	441,532	\$32,612
10/1/19	198,503	\$14,821	441,168	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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