

Liquidity Analysis

Based on data from 23 Oct, 2019 to 29 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	1564.04	78,202	782	0.17	1.11
		<b>Average</b>		<b>78,202</b>	<b>782</b>	<b>0.17</b>	<b>1.11</b>

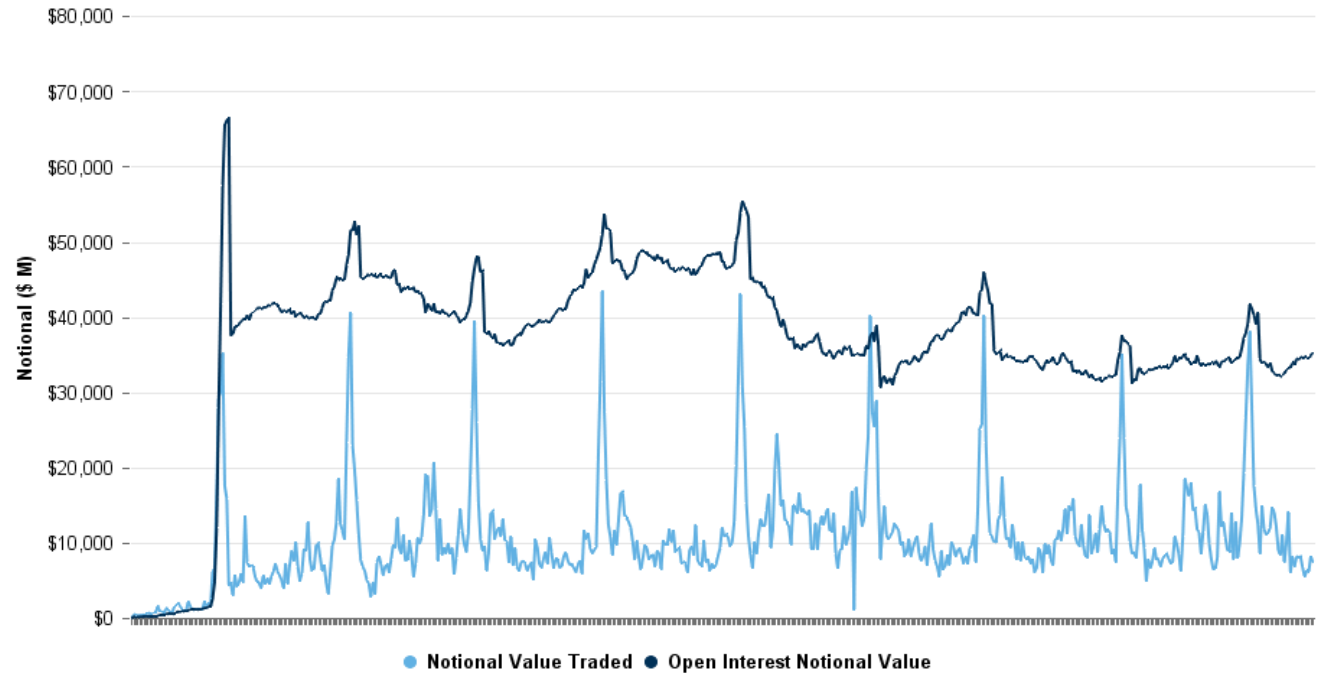
Activity Summary: Last 583 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	115,626	0.0%	421,481	\$9,096	\$33,678	100.0%	100.0%
<b>Sum:</b>	<b>115,626</b>	<b>0.0%</b>	<b>421,481</b>	<b>\$9,096</b>	<b>\$33,678</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
10/29/19		\$7,525		\$35,350
10/28/19	105,422	\$8,301	444,612	\$35,014
10/25/19	78,834	\$6,146	442,187	\$34,499
10/24/19	82,467	\$6,401	443,616	\$34,457
10/23/19	70,944	\$5,518	443,152	\$34,700
10/22/19	87,893	\$6,819	445,224	\$34,542
10/21/19	105,406	\$8,177	446,582	\$34,644
10/18/19	104,647	\$8,045	448,151	\$34,446
10/17/19	105,732	\$8,159	446,625	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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