

Liquidity Analysis

Based on data from 01 Nov, 2019 to 07 Nov, 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	1595.98	79,799	798	0.16	0.98
		<b>Average</b>		<b>79,799</b>	<b>798</b>	<b>0.16</b>	<b>0.98</b>

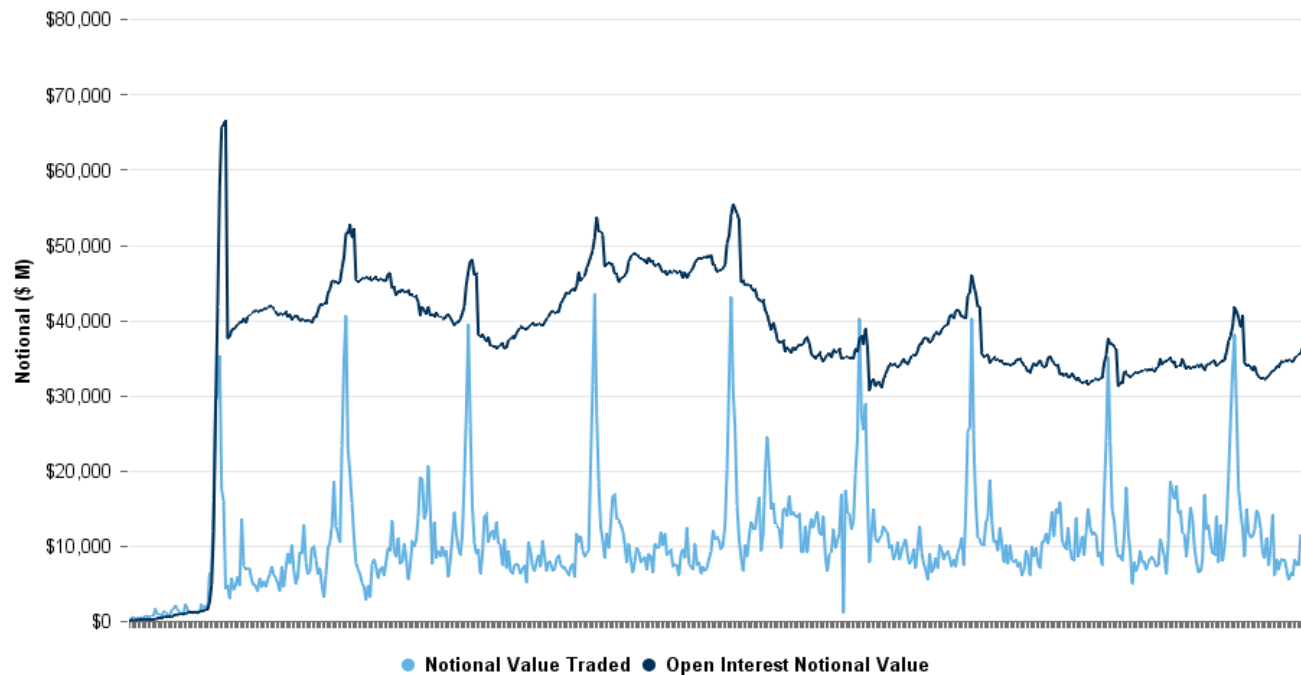
Activity Summary: Last 590 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	108,955	0.0%	449,745	\$8,475	\$35,013	100.0%	100.0%
<b>Sum:</b>	<b>108,955</b>	<b>0.0%</b>	<b>449,745</b>	<b>\$8,475</b>	<b>\$35,013</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
11/7/19	130,294	\$10,390	469,685	\$37,455
11/6/19	110,708	\$8,815	464,969	\$37,030
11/5/19	113,213	\$9,054	460,918	\$36,860
11/4/19	113,842	\$9,092	459,752	\$36,721
11/1/19	138,939	\$11,048	459,335	\$36,530
10/31/19	146,967	\$11,488	456,705	\$35,634
10/30/19	95,818	\$7,543	450,707	\$35,480
10/29/19	95,361	\$7,525	447,982	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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