

Liquidity Analysis

Based on data from 15 Nov, 2019 to 21 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	1593.30	79,665	797	0.14	0.88
		Average		79,665	797	0.14	0.88

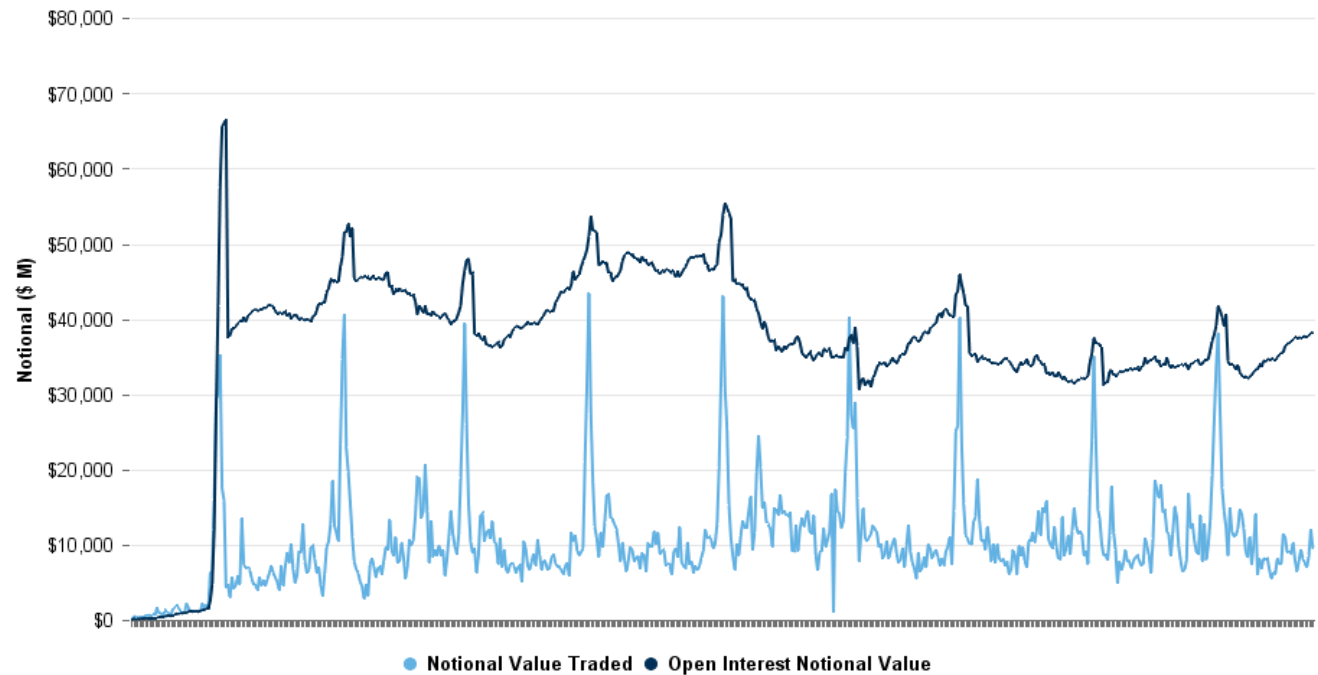
Activity Summary: Last 600 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	106,923	0.0%	462,661	\$8,479	\$36,684	100.0%	100.0%
Sum:	106,923	0.0%	462,661	\$8,479	\$36,684	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
11/21/19	121,319	\$9,613	481,342	\$38,142
11/20/19	152,426	\$12,148	478,794	\$38,158
11/19/19	107,691	\$8,608	475,095	\$37,960
11/18/19	88,324	\$7,030	473,473	\$37,690
11/15/19	95,383	\$7,617	472,161	\$37,660
11/14/19	103,349	\$8,212	473,175	\$37,679
11/13/19	118,171	\$9,412	471,305	\$37,459
11/12/19	100,834	\$8,045	469,843	\$37,512
11/11/19	82,156	\$6,560	468,911	\$37,428
11/8/19	99,845	\$7,982	470,821	\$37,638
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

E-mini Russell 2000 Futures Volume and Open Interest



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