

Liquidity Analysis

Based on data from 26 Nov, 2019 to 02 Dec, 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	1623.98	81,199	812	0.13	0.77
		<b>Average</b>		<b>81,199</b>	<b>812</b>	<b>0.13</b>	<b>0.77</b>

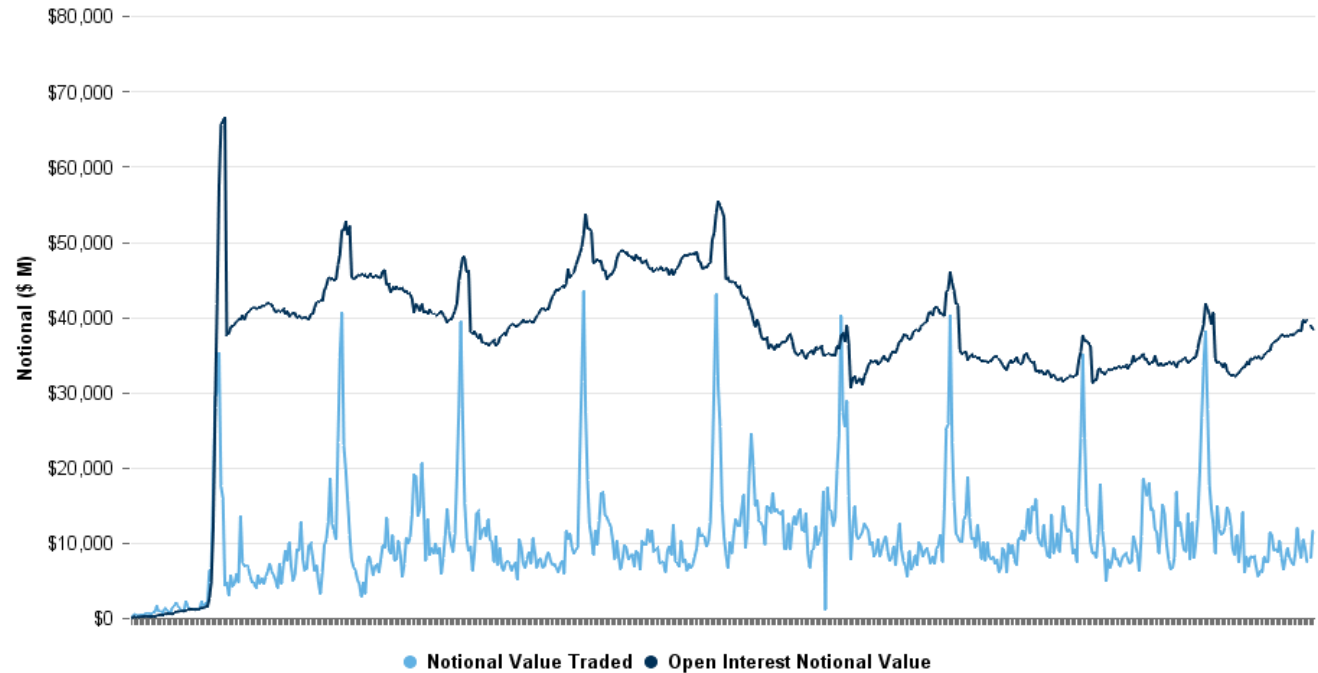
Activity Summary: Last 607 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	105,855	0.0%	451,764	\$8,477	\$36,182	100.0%	100.0%
<b>Sum:</b>	<b>105,855</b>	<b>0.0%</b>	<b>451,764</b>	<b>\$8,477</b>	<b>\$36,182</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
12/2/19	146,315	\$11,773	478,089	\$38,470
11/29/19	99,444	\$8,074	479,678	\$38,951
11/28/19				
11/27/19	92,040	\$7,525	486,072	\$39,742
11/26/19	115,973	\$9,438	484,052	\$39,399
11/25/19	130,213	\$10,568	489,631	\$39,746
11/22/19	101,409	\$8,067	479,237	\$38,124
11/21/19	121,319	\$9,613	481,384	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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