

Liquidity Analysis

Based on data from 05 Dec, 2019 to 11 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	1630.20	81,510	815	0.12	0.76
		<b>Average</b>		<b>81,510</b>	<b>815</b>	<b>0.12</b>	<b>0.76</b>

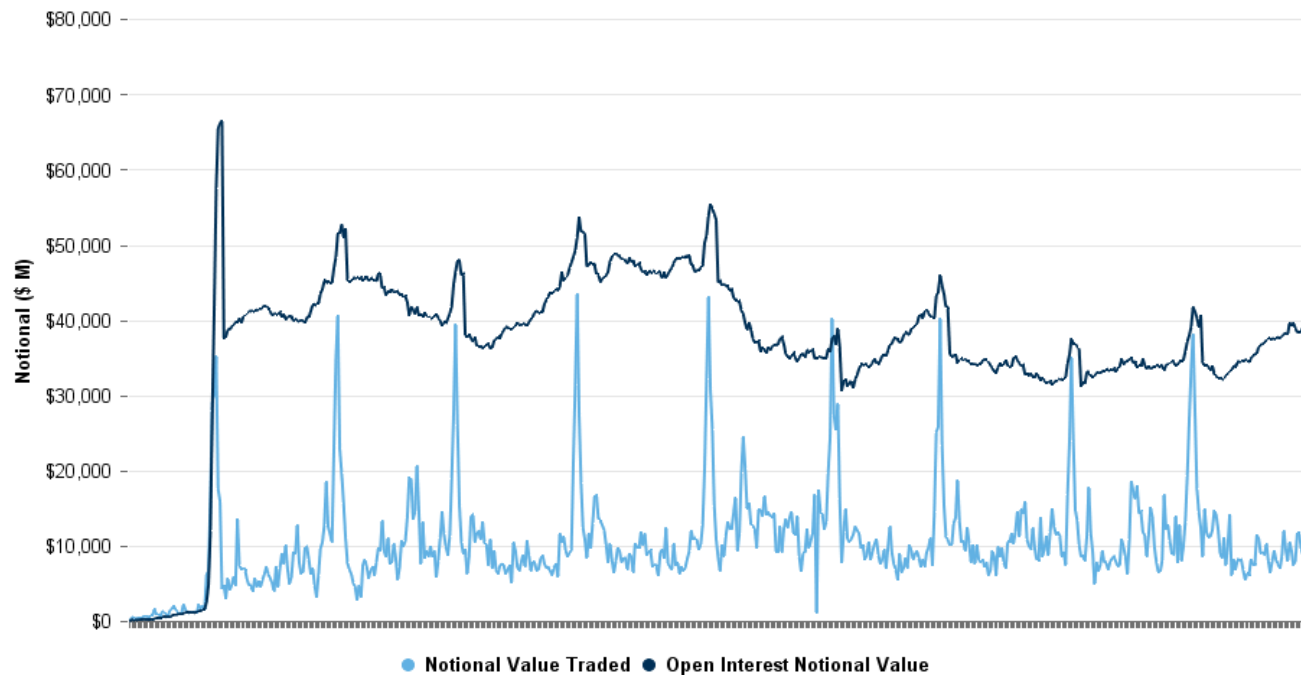
Activity Summary: Last 613 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ 'M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	109,683	0.0%	458,106	\$9,321	\$38,840	100.0%	100.0%
<b>Sum:</b>	<b>109,683</b>	<b>0.0%</b>	<b>458,106</b>	<b>\$9,321</b>	<b>\$38,840</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ 'M)	Contracts	Notl (\$ 'M)
12/11/19		\$10,362		\$41,305
12/10/19	117,399	\$9,590	500,868	\$40,930
12/9/19	106,559	\$8,688	493,979	\$40,363
12/6/19	131,189	\$10,734	492,180	\$40,274
12/5/19	109,660	\$8,865	485,332	\$39,176
12/4/19	119,238	\$9,624	477,145	\$38,514
12/3/19	146,401	\$11,743	478,609	\$38,392
12/2/19	146,315	\$11,773	478,223	\$38,470
11/29/19	99,444	\$8,074	479,678	\$38,951
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

E-mini Russell 2000 Futures Volume and Open Interest



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