

Liquidity Analysis

Based on data from 11 Dec, 2019 to 17 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	1646.14	82,307	823	0.18	1.09
		Average		82,307	823	0.18	1.09

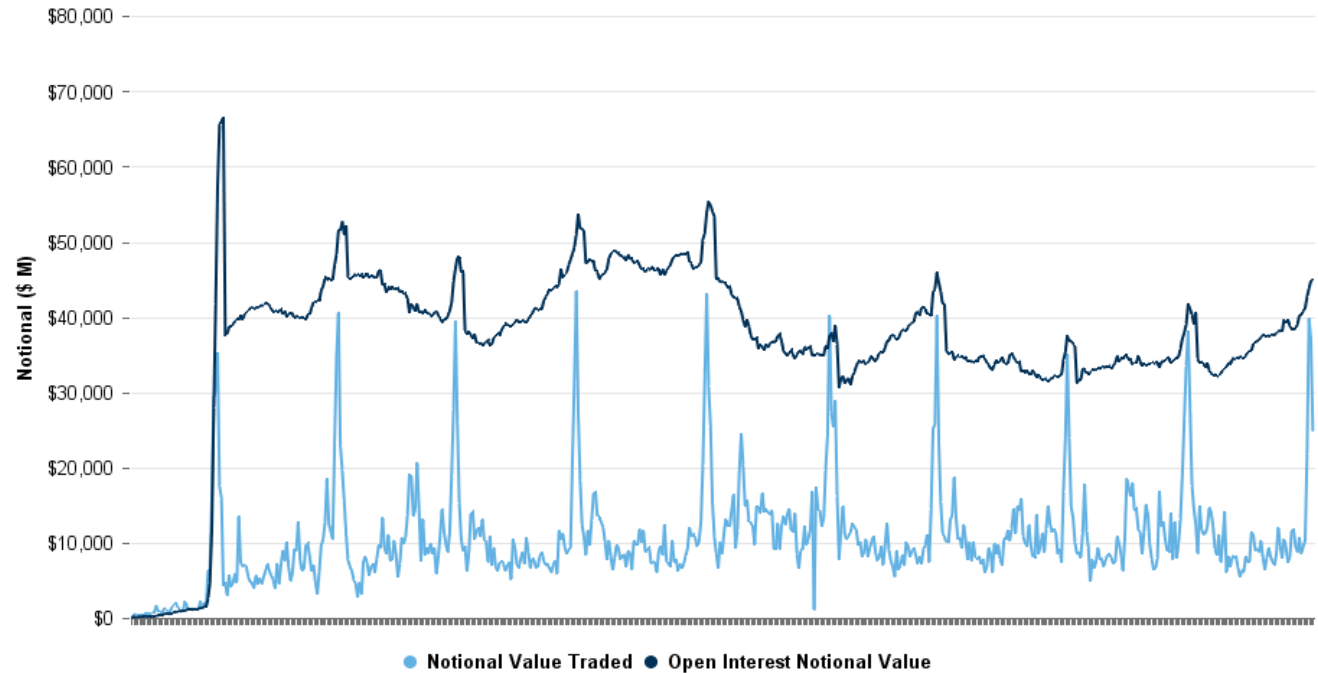
Activity Summary: Last 617 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	131,690	0.0%	442,508	\$13,641	\$40,089	100.0%	100.0%
Sum:	131,690	0.0%	442,508	\$13,641	\$40,089	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
12/17/19		\$24,954		\$45,004
12/16/19		\$37,152		\$44,894
12/13/19	486,157	\$39,931	534,429	\$43,901
12/12/19	266,912	\$21,973	518,993	\$42,739
12/11/19	126,815	\$10,362	505,501	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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