

Liquidity Analysis

Based on data from 20 Dec, 2019 to 20 Dec, 2019

10 Contracts

Product	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	10-Contract Notional (\$ '000)	B/A	
						(pts)	(bps)
Russell 2000	RTYZ9	RTYZ9	1677.81	83,890	839	#####	#####
		Average		83,890	839	#####	#####

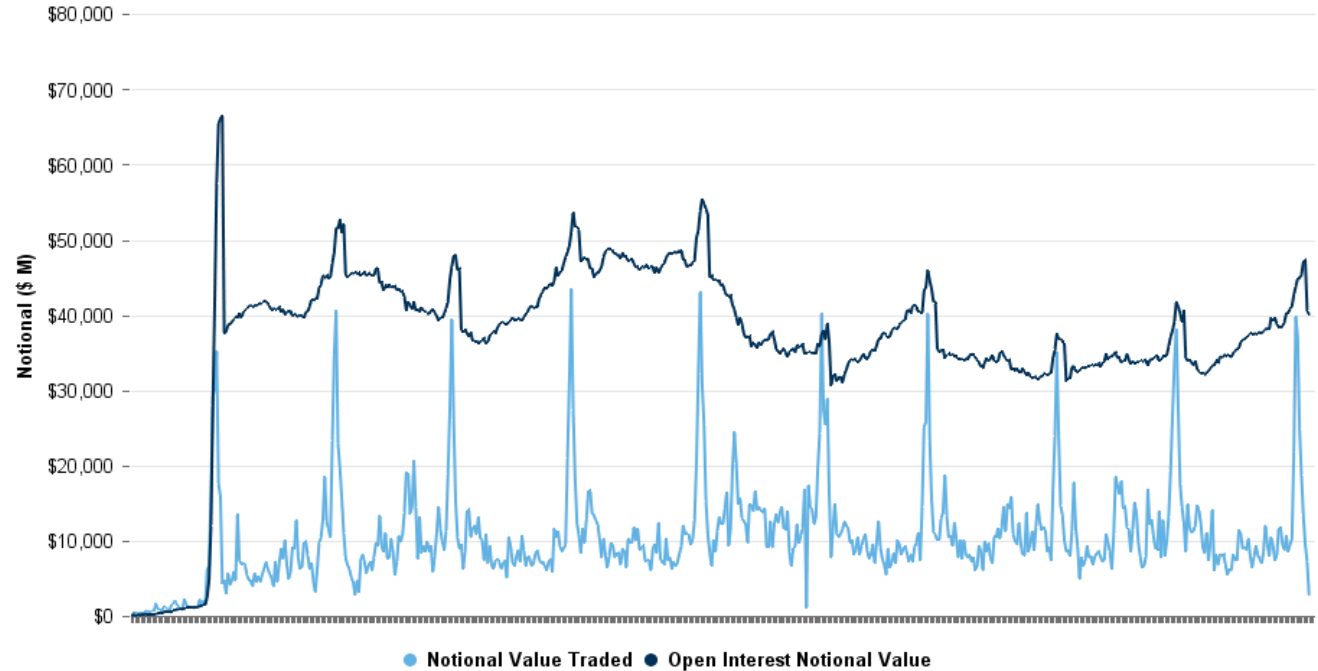
Activity Summary: Last 624 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ 'M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	158,106	0.0%	458,843	\$13,185	\$39,703	100.0%	100.0%
Sum:	158,106	0.0%	458,843	\$13,185	\$39,703	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ 'M)	Contracts	Notl (\$ 'M)
12/26/19		\$3,901		\$40,299
12/25/19				
12/24/19	33,145	\$2,784	477,320	\$40,104
12/23/19	87,355	\$7,324	477,166	\$40,765
12/20/19	114,874	\$9,615	564,730	\$47,377
12/19/19	160,743	\$13,428	563,794	\$47,128
12/18/19	226,124	\$18,846	543,036	\$45,434
12/17/19	300,715	\$24,954	541,935	\$45,004
12/16/19	449,135	\$37,152	536,718	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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