

Liquidity Analysis

Based on data from 30 Dec, 2019 to 31 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	RTYH0	RTYH0	1673.03	83,651	837	0.13	0.78
		<b>Average</b>		<b>83,651</b>	<b>837</b>	<b>0.13</b>	<b>0.78</b>

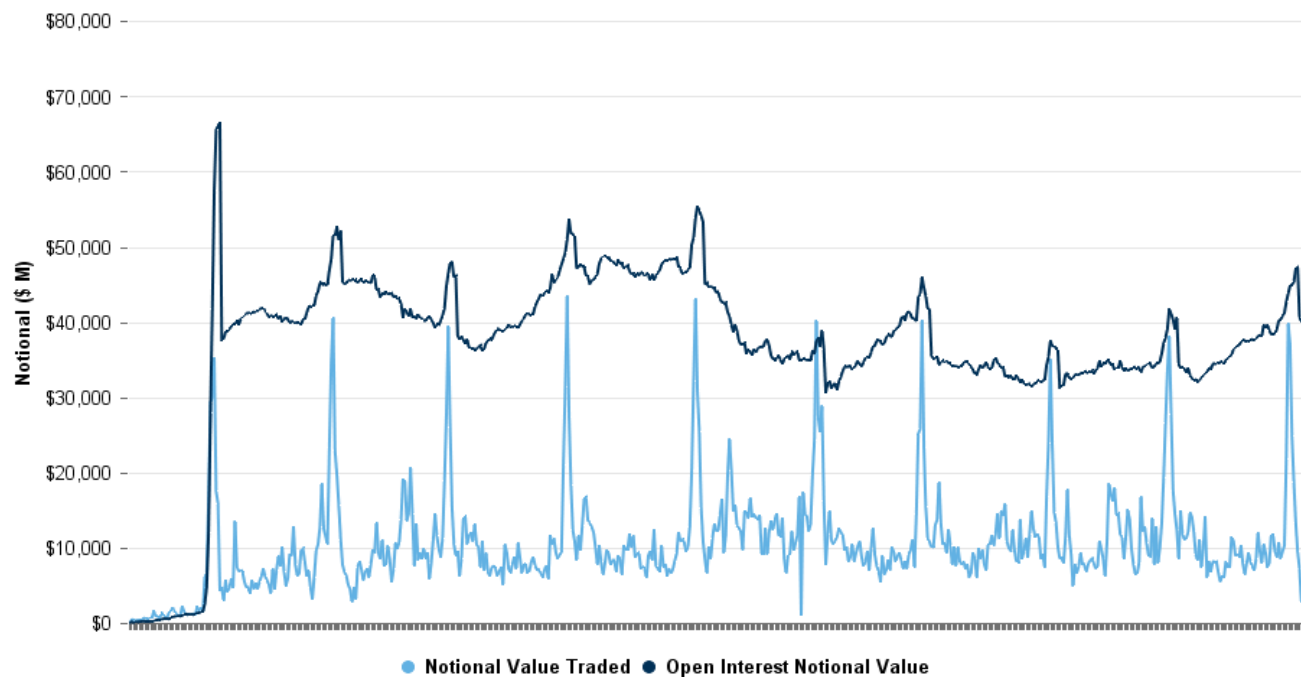
Activity Summary: Last 627 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	154,332	0.0%	460,056	\$13,226	\$39,855	100.0%	100.0%
<b>Sum:</b>	<b>154,332</b>	<b>0.0%</b>	<b>460,056</b>	<b>\$13,226</b>	<b>\$39,855</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
12/31/19		\$11,308		\$40,566
12/30/19	116,602	\$9,727	487,645	\$40,679
12/27/19	103,590	\$8,654	484,506	\$40,487
12/26/19	46,377	\$3,901	479,124	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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