

Liquidity Analysis

Based on data from 17 Jan, 2020 to 23 Jan, 2020

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	1689.03	84,451	845	0.14	0.81
		<b>Average</b>		<b>84,451</b>	<b>845</b>	<b>0.14</b>	<b>0.81</b>

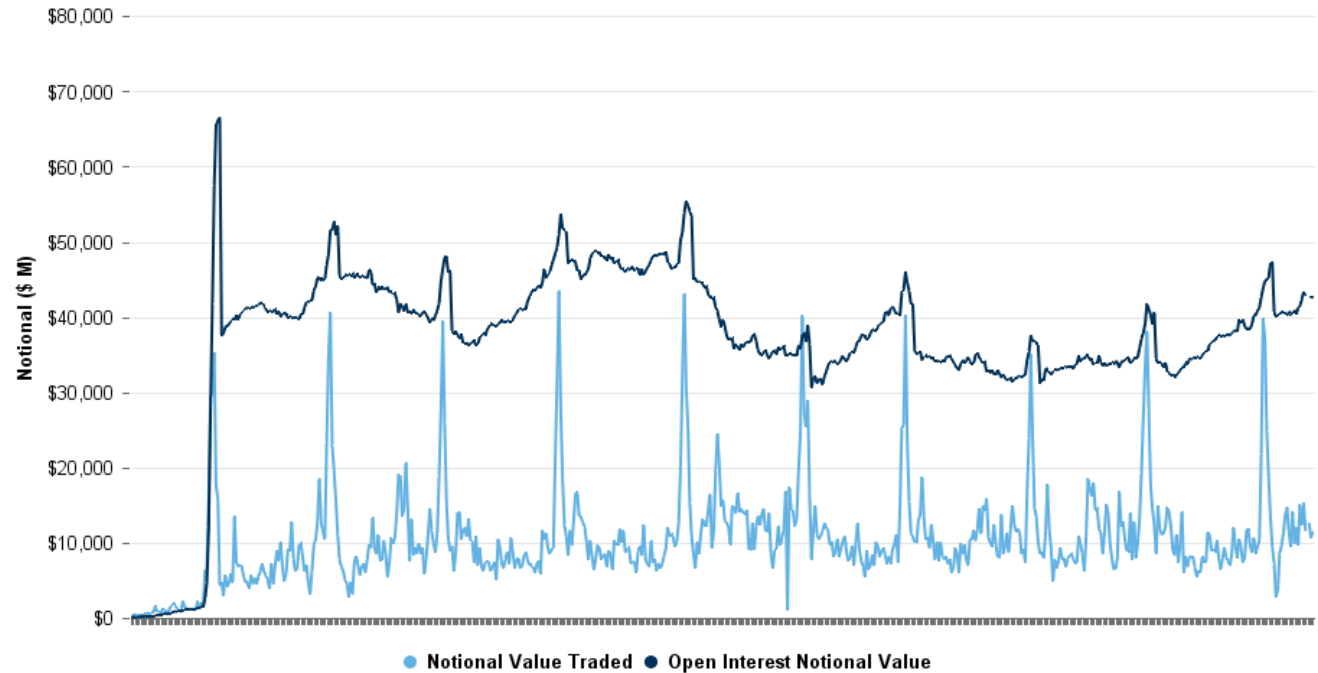
Activity Summary: Last 642 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	123,480	0.0%	443,513	\$10,923	\$39,277	100.0%	100.0%
<b>Sum:</b>	<b>123,480</b>	<b>0.0%</b>	<b>443,513</b>	<b>\$10,923</b>	<b>\$39,277</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
1/23/20		\$11,549		\$42,640
1/22/20	127,651	\$10,753	506,033	\$42,638
1/21/20	150,197	\$12,661	506,630	\$42,707
1/20/20				
1/17/20	138,109	\$11,739	505,050	\$42,945
1/16/20	179,322	\$15,301	508,657	\$43,426
1/15/20	147,065	\$12,395	504,488	\$42,458
1/14/20	179,653	\$15,086	495,086	\$41,574
1/13/20	116,137	\$9,703	495,205	\$41,231
1/10/20	146,813	\$12,180	488,525	\$40,531
1/9/20	118,940	\$9,918	489,218	\$40,793
1/8/20	169,421	\$14,135	487,595	\$40,681
1/7/20	114,911	\$9,527	487,072	\$40,402
1/6/20	138,823	\$11,543	488,563	\$40,627
1/3/20	176,776	\$14,688	486,905	\$40,397
1/2/20	163,837	\$13,684	484,305	\$40,450
12/31/19	135,382	\$11,308	485,652	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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