

Liquidity Analysis

Based on data from 24 Jan, 2020 to 29 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	1652.96	82,648	826	0.14	0.85
		<b>Average</b>		<b>82,648</b>	<b>826</b>	<b>0.14</b>	<b>0.85</b>

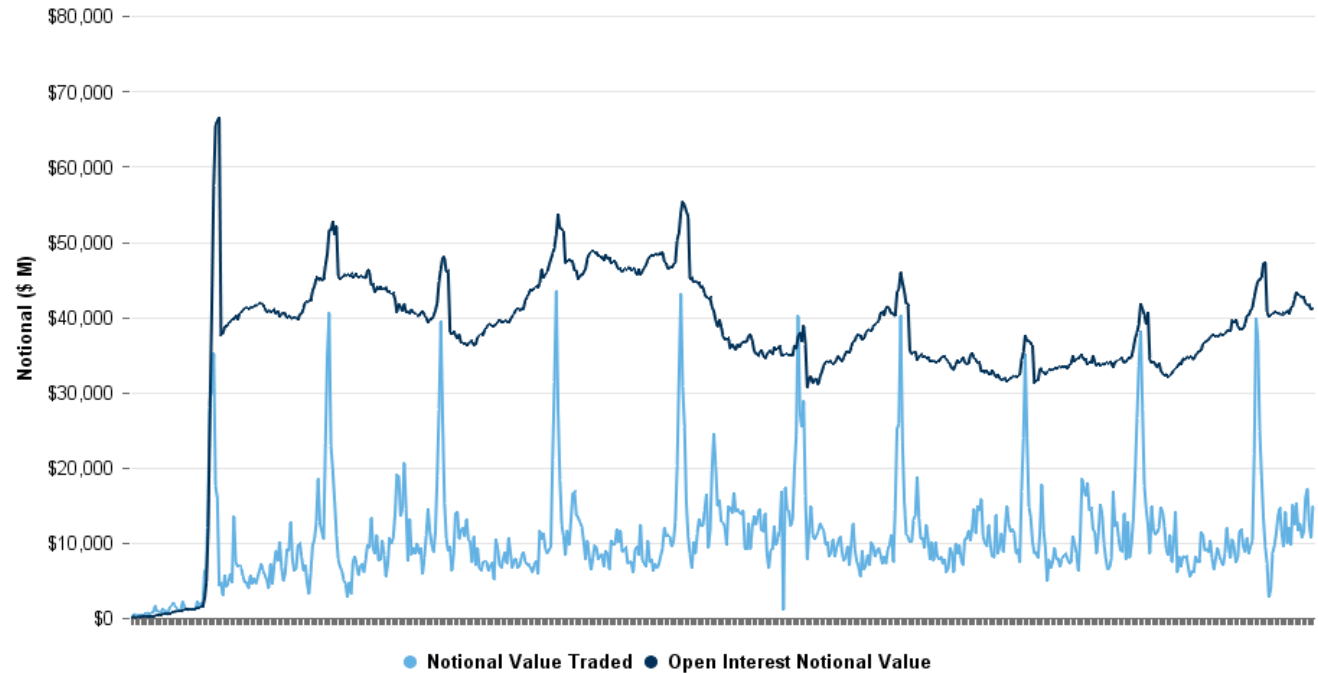
Activity Summary: Last 646 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	153,584	0.0%	497,417	\$12,825	\$41,548	100.0%	100.0%
<b>Sum:</b>	<b>153,584</b>	<b>0.0%</b>	<b>497,417</b>	<b>\$12,825</b>	<b>\$41,548</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
1/30/20	181,696	\$14,980	498,843	\$41,127
1/29/20	129,394	\$10,671	497,889	\$41,068
1/28/20	151,787	\$12,590	502,044	\$41,642
1/27/20	211,116	\$17,356	505,013	\$41,609
1/24/20	192,987	\$16,051	505,266	\$42,022
1/23/20	137,045	\$11,549	505,957	\$42,640
1/22/20	127,651	\$10,753	506,033	\$42,638
1/21/20	150,197	\$12,661	506,630	\$42,707
1/17/20	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

E-mini Russell 2000 Futures Volume and Open Interest



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