

Liquidity Analysis

Based on data from 14 Feb, 2020 to 19 Feb, 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	1689.53	84,476	845	0.12	0.71
		<b>Average</b>		<b>84,476</b>	<b>845</b>	<b>0.12</b>	<b>0.71</b>

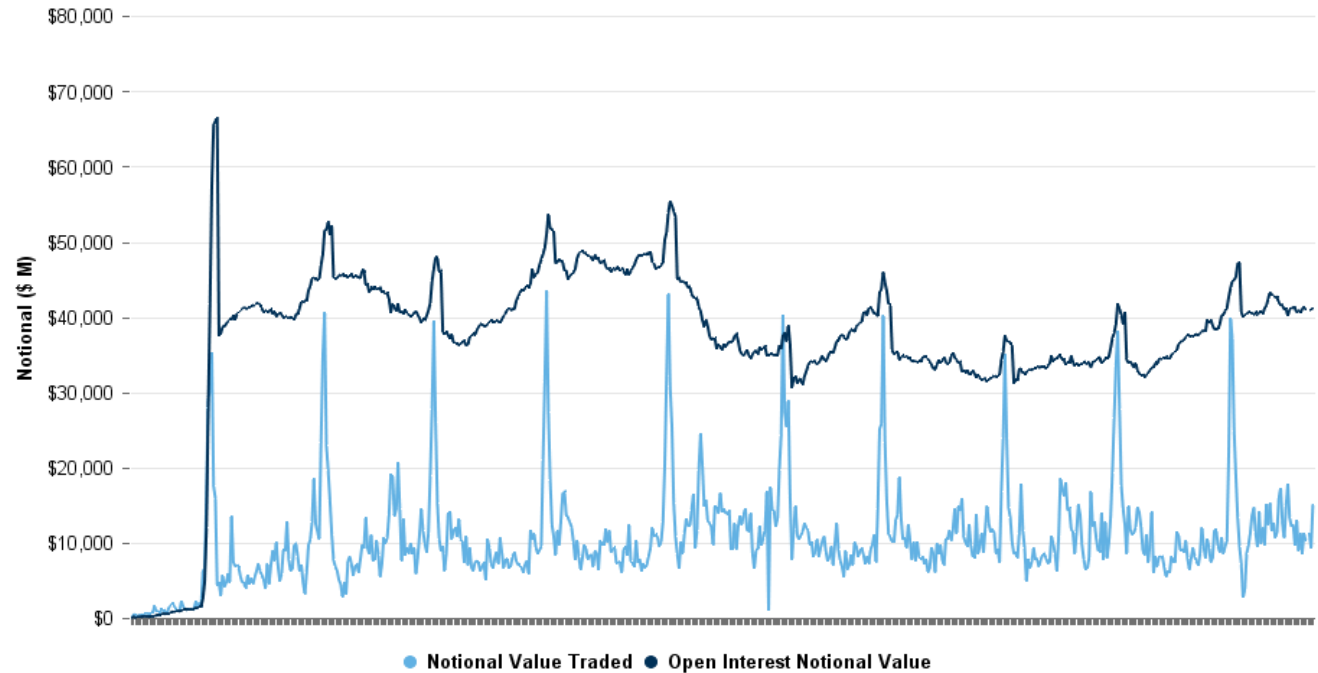
Activity Summary: Last 661 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	141,461	0.0%	472,088	\$11,785	\$39,402	100.0%	100.0%
<b>Sum:</b>	<b>141,461</b>	<b>0.0%</b>	<b>472,088</b>	<b>\$11,785</b>	<b>\$39,402</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
2/20/20	178,907	\$15,157	486,365	\$41,205
2/19/20	110,733	\$9,376	484,886	\$41,056
2/18/20	135,157	\$11,375	486,581	\$40,916
2/17/20				
2/14/20	122,844	\$10,363	486,254	\$41,021
2/13/20	132,643	\$11,251	488,519	\$41,443
2/12/20	102,590	\$8,669	486,718	\$41,131
2/11/20	134,351	\$11,275	485,582	\$40,665
2/10/20	107,213	\$8,947	488,883	\$40,803
2/7/20	157,087	\$13,024	491,226	\$40,703
2/6/20	116,286	\$9,772	490,965	\$41,256
2/5/20	148,565	\$12,515	490,197	\$41,298
2/4/20	147,639	\$12,253	496,419	\$41,194
2/3/20	164,650	\$13,444	503,609	\$41,130
1/31/20	221,798	\$17,907	498,795	\$40,271
1/30/20	181,696	\$14,980	498,744	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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