

Liquidity Analysis

Based on data from 02 Jan, 2020 to 07 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	1663.38	83,169	832	0.13	0.78
		Average		83,169	832	0.13	0.78

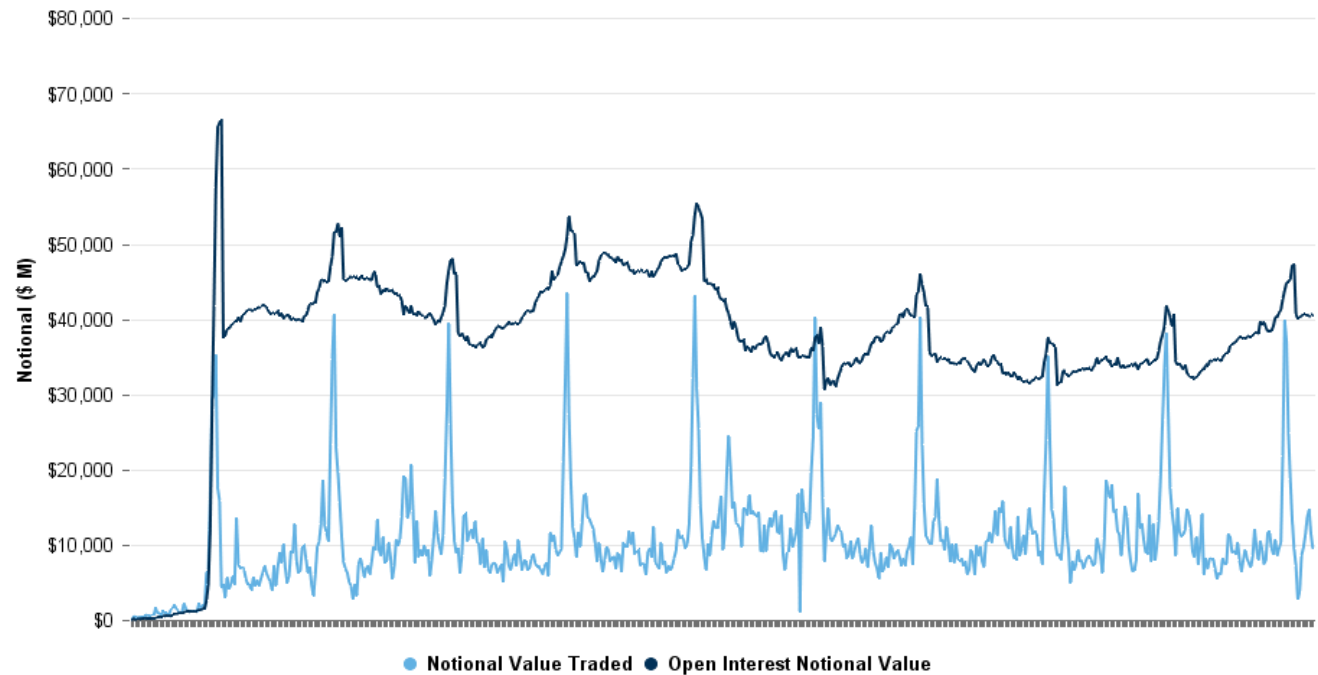
Activity Summary: Last 630 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	167,866	0.0%	482,758	\$14,384	\$42,193	100.0%	100.0%
Sum:	167,866	0.0%	482,758	\$14,384	\$42,193	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
1/7/20		\$9,527		\$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
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

E-mini Russell 2000 Futures Volume and Open Interest



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