

Liquidity Analysis

Based on data from 10 Jan, 2020 to 16 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	1680.34	84,017	840	0.12	0.72
		Average		84,017	840	0.12	0.72

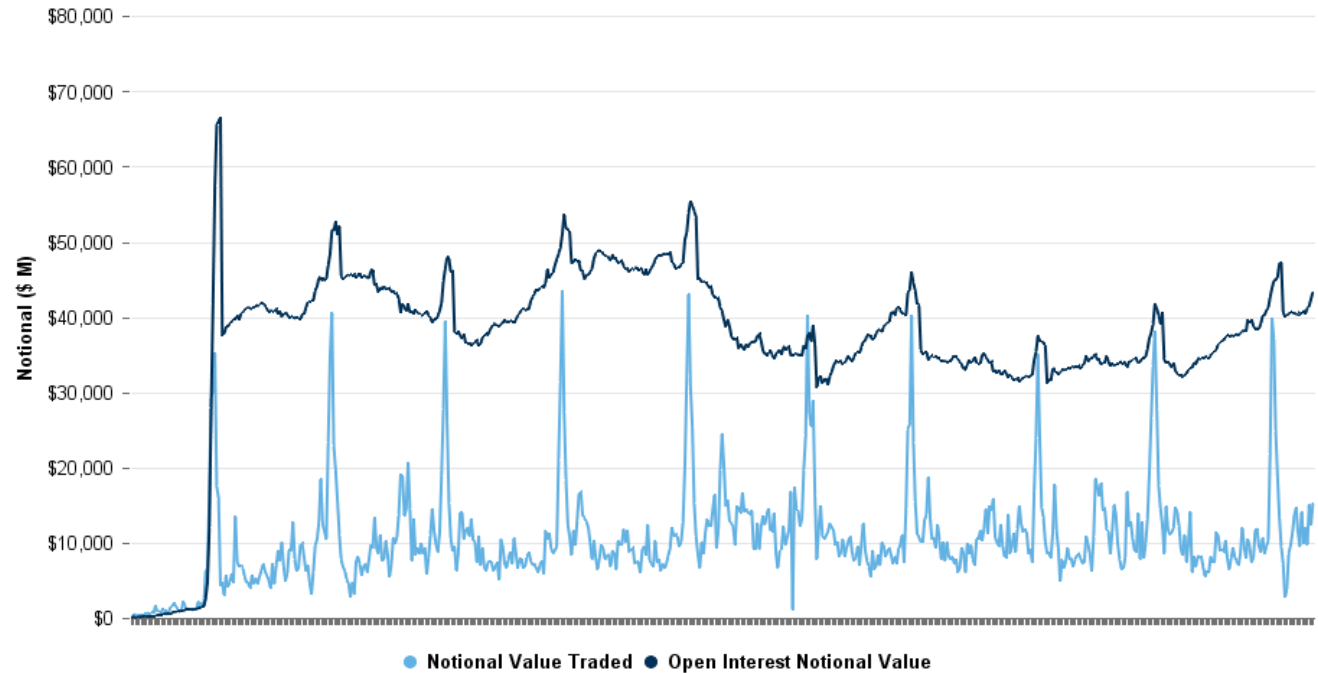
Activity Summary: Last 637 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ 'M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	124,828	0.0%	473,497	\$11,187	\$41,770	100.0%	100.0%
Sum:	124,828	0.0%	473,497	\$11,187	\$41,770	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ 'M)	Contracts	Notl (\$ 'M)
1/16/20		\$15,301		\$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
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

E-mini Russell 2000 Futures Volume and Open Interest



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