

Liquidity Analysis

Based on data from 21 Jan, 2020 to 27 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	1672.76	83,638	836	0.14	0.81
		Average		83,638	836	0.14	0.81

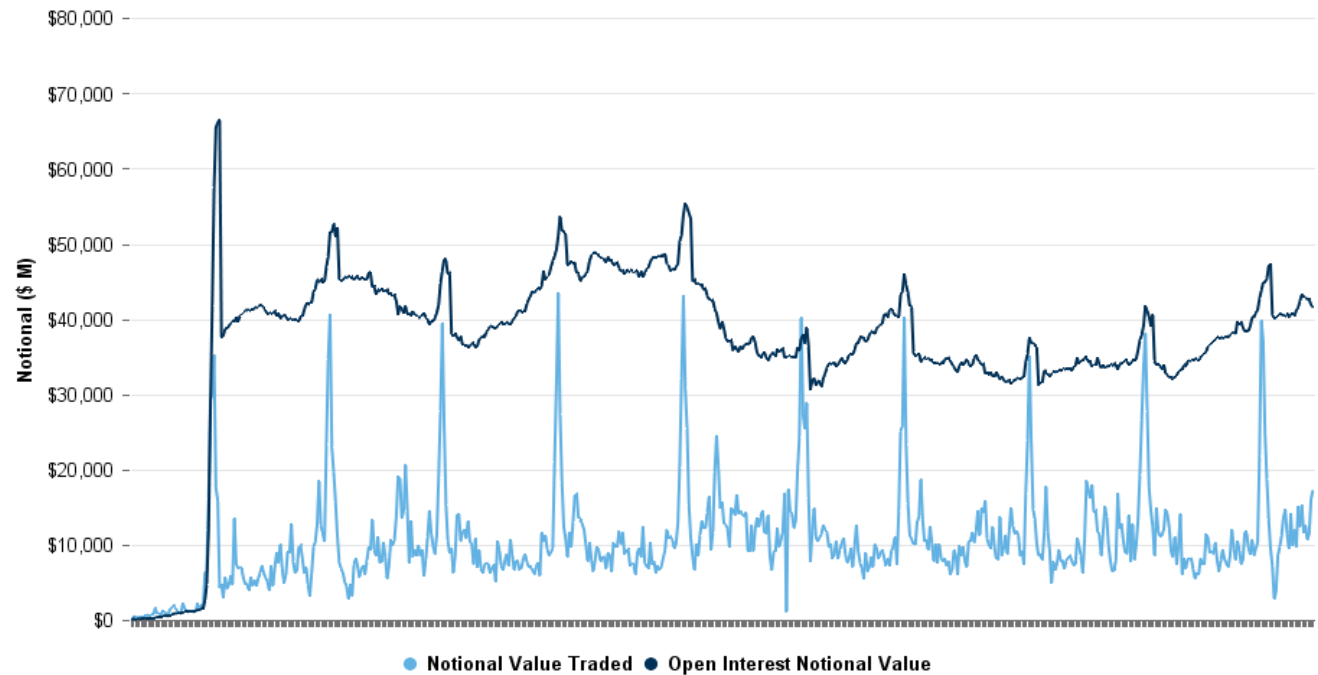
Activity Summary: Last 643 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	150,568	0.0%	495,999	\$12,595	\$41,493	100.0%	100.0%
Sum:	150,568	0.0%	495,999	\$12,595	\$41,493	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
1/27/20	211,116	\$17,356	506,136	\$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
12/31/19	135,382	\$11,308	485,652	\$40,566
12/30/19	116,602	\$9,727	487,645	\$40,679

E-mini Russell 2000 Futures Volume and Open Interest



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