

Liquidity Analysis

Based on data from 05 Feb, 2020 to 11 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	1674.20	83,710	837	0.14	0.85
		Average		83,710	837	0.14	0.85

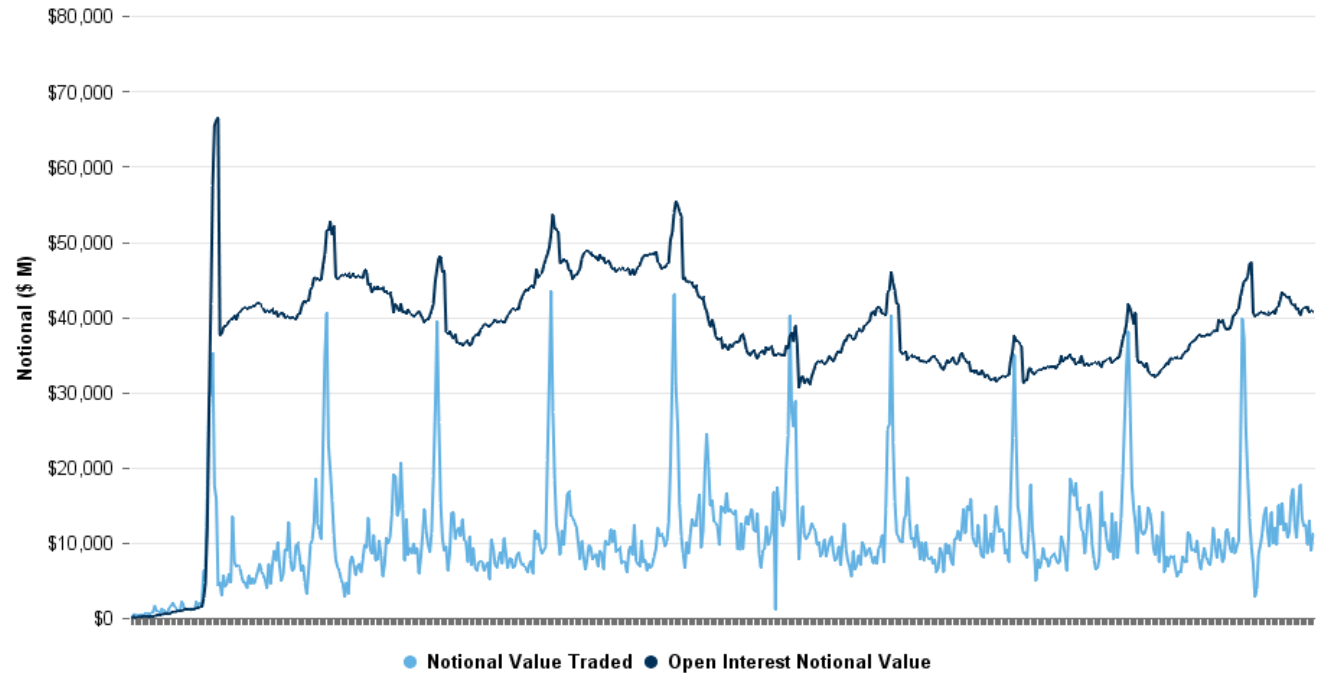
Activity Summary: Last 654 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	147,876	0.0%	476,007	\$12,856	\$41,638	100.0%	100.0%
Sum:	147,876	0.0%	476,007	\$12,856	\$41,638	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
2/11/20		\$11,275		\$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
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

E-mini Russell 2000 Futures Volume and Open Interest



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