

Liquidity Analysis

Based on data from 06 Mar, 2020 to 12 Mar, 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	1294.22	64,711	647	0.41	3.17
		<b>Average</b>		<b>64,711</b>	<b>647</b>	<b>0.41</b>	<b>3.17</b>

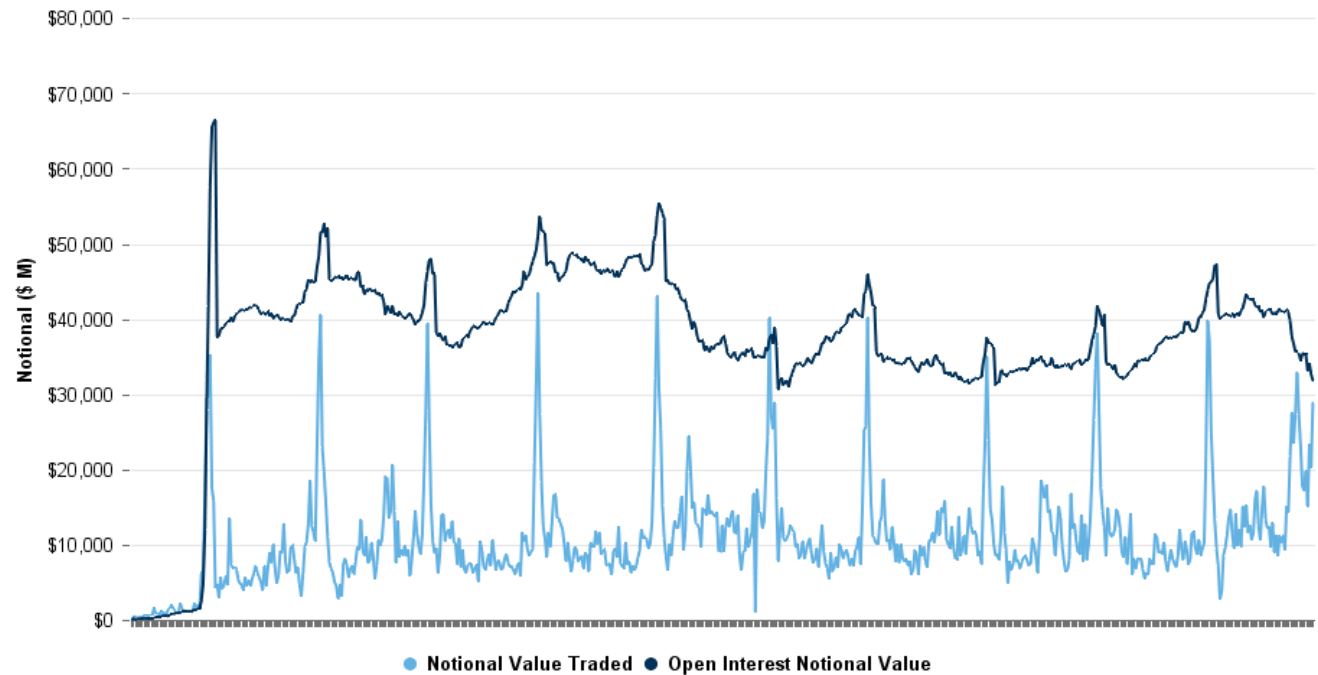
Activity Summary: Last 675 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	264,109	0.0%	490,069	\$19,420	\$37,237	100.0%	100.0%
<b>Sum:</b>	<b>264,109</b>	<b>0.0%</b>	<b>490,069</b>	<b>\$19,420</b>	<b>\$37,237</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
3/12/20	522,411	\$28,967	581,073	\$31,900
3/11/20	321,341	\$20,286	516,673	\$32,774
3/10/20	348,885	\$23,373	502,743	\$34,154
3/9/20	229,523	\$15,079	502,111	\$33,301
3/6/20	276,540	\$19,974	489,105	\$35,345
3/5/20	234,415	\$17,306	477,127	\$35,297
3/4/20	234,904	\$17,880	465,315	\$35,432
3/3/20	312,906	\$23,148	468,213	\$34,646
3/2/20	364,776	\$27,373	472,141	\$35,484
2/28/20	448,255	\$33,057	484,554	\$35,780
2/27/20	370,655	\$27,532	480,893	\$35,754
2/26/20	305,318	\$23,668	474,305	\$36,787
2/25/20	351,661	\$27,639	479,421	\$37,728
2/24/20	269,539	\$21,895	490,009	\$39,835
2/21/20	172,278	\$14,464	488,432	\$40,994
2/20/20	178,907	\$15,157	486,377	\$41,205
2/19/20	110,733	\$9,376	484,886	\$41,056
2/18/20	135,157	\$11,375	486,581	\$40,916
2/14/20	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

E-mini Russell 2000 Futures Volume and Open Interest



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