

Liquidity Analysis

Based on data from 20 Mar, 2020 to 20 Mar, 2020

10 Contracts

Product	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	10-Contract Notional (\$ '000)	B/A	
						(pts)	(bps)
Russell 2000	RTYH0	RTYH0	1086.15	54,307	543	#####	#####
		<b>Average</b>		<b>54,307</b>	<b>543</b>	<b>#####</b>	<b>#####</b>

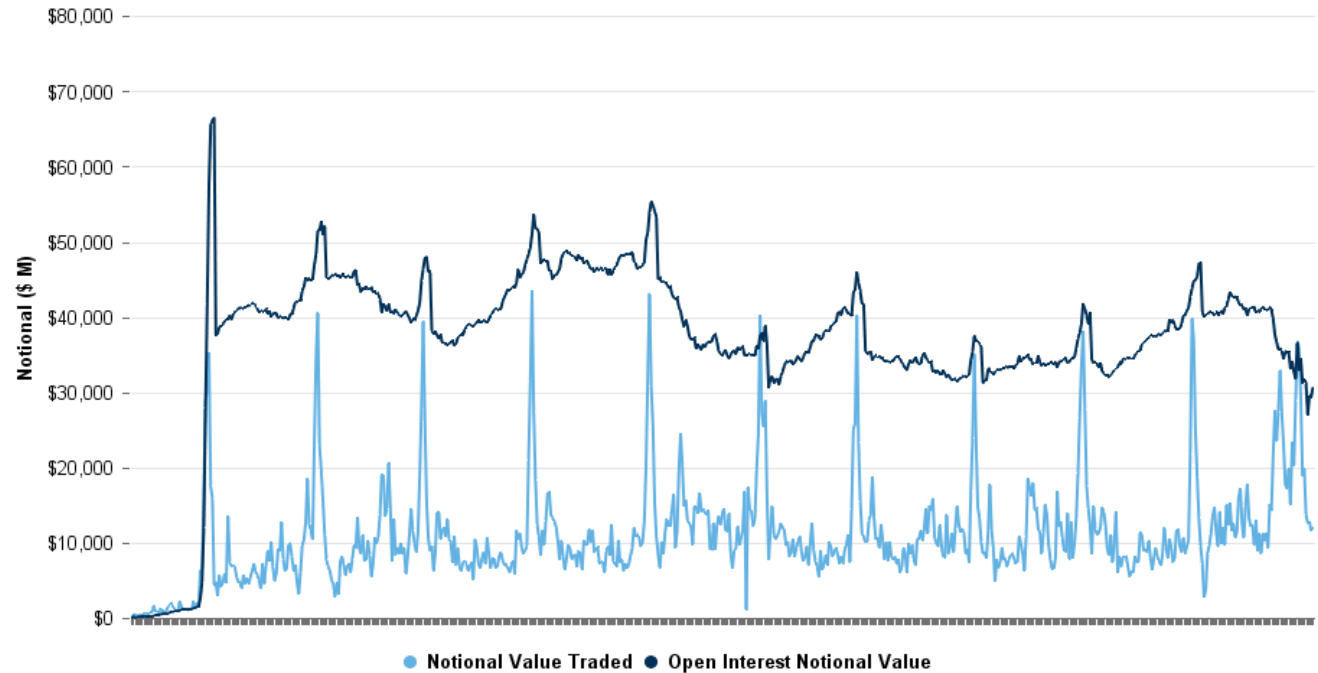
Activity Summary: Last 685 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	352,679	0.0%	533,994	\$21,887	\$33,274	100.0%	100.0%
<b>Sum:</b>	<b>352,679</b>	<b>0.0%</b>	<b>533,994</b>	<b>\$21,887</b>	<b>\$33,274</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
3/26/20	208,025	\$12,135	528,086	\$30,784
3/25/20	211,786	\$11,618	536,369	\$29,406
3/24/20	234,894	\$12,912	538,226	\$29,596
3/23/20	253,405	\$12,649	542,718	\$27,098
3/20/20	271,538	\$13,795	612,235	\$31,273
3/19/20	382,810	\$19,925	609,625	\$31,902
3/18/20	376,387	\$18,913	629,558	\$31,270
3/17/20	536,048	\$29,145	620,330	\$34,489
3/16/20	697,569	\$35,888	619,799	\$32,947
3/13/20	616,542	\$36,884	596,660	\$36,604
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

E-mini Russell 2000 Futures Volume and Open Interest



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