

Liquidity Analysis

Based on data from 31 Mar, 2020 to 06 Apr, 2020

10 Contracts

Product	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	10-Contract Notional (\$ '000)	B/A (pts)	B/A (bps)
Russell 2000	RTYM0	RTYM0	1091.24	54,562	546	0.36	3.29
		Average		54,562	546	0.36	3.29

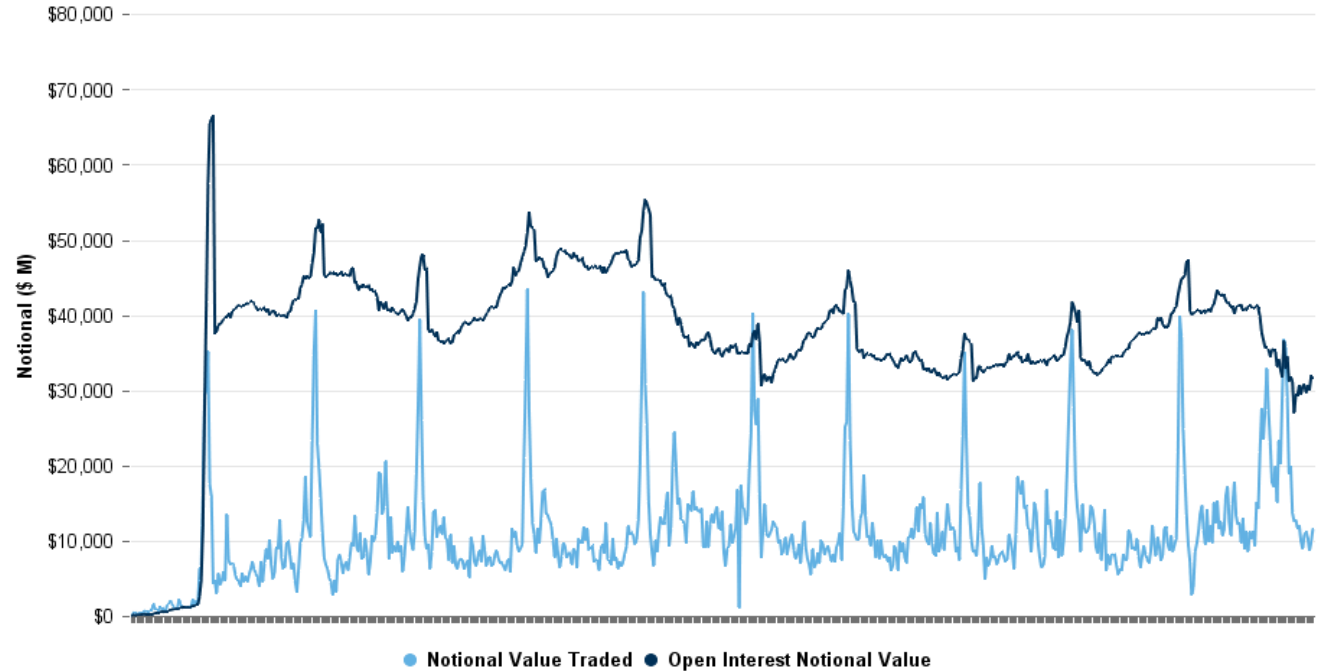
Activity Summary: Last 693 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	304,158	0.0%	561,777	\$16,984	\$31,494	100.0%	100.0%
Sum:	304,158	0.0%	561,777	\$16,984	\$31,494	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
4/7/20	207,895	\$11,696	561,896	\$31,612
4/6/20	176,454	\$9,958	567,712	\$32,040
4/3/20	166,409	\$8,761	573,589	\$30,202
4/2/20	193,319	\$10,456	566,002	\$30,638
4/1/20	211,591	\$11,295	556,109	\$29,777
3/31/20	189,676	\$10,884	537,461	\$30,853
3/30/20	156,564	\$9,037	532,558	\$30,712
3/27/20	178,406	\$9,993	527,552	\$29,539
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

E-mini Russell 2000 Futures Volume and Open Interest



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