

Liquidity Analysis

Based on data from 13 Apr, 2020 to 17 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	1205.94	60,297	603	0.34	2.78
		<b>Average</b>		<b>60,297</b>	<b>603</b>	<b>0.34</b>	<b>2.78</b>

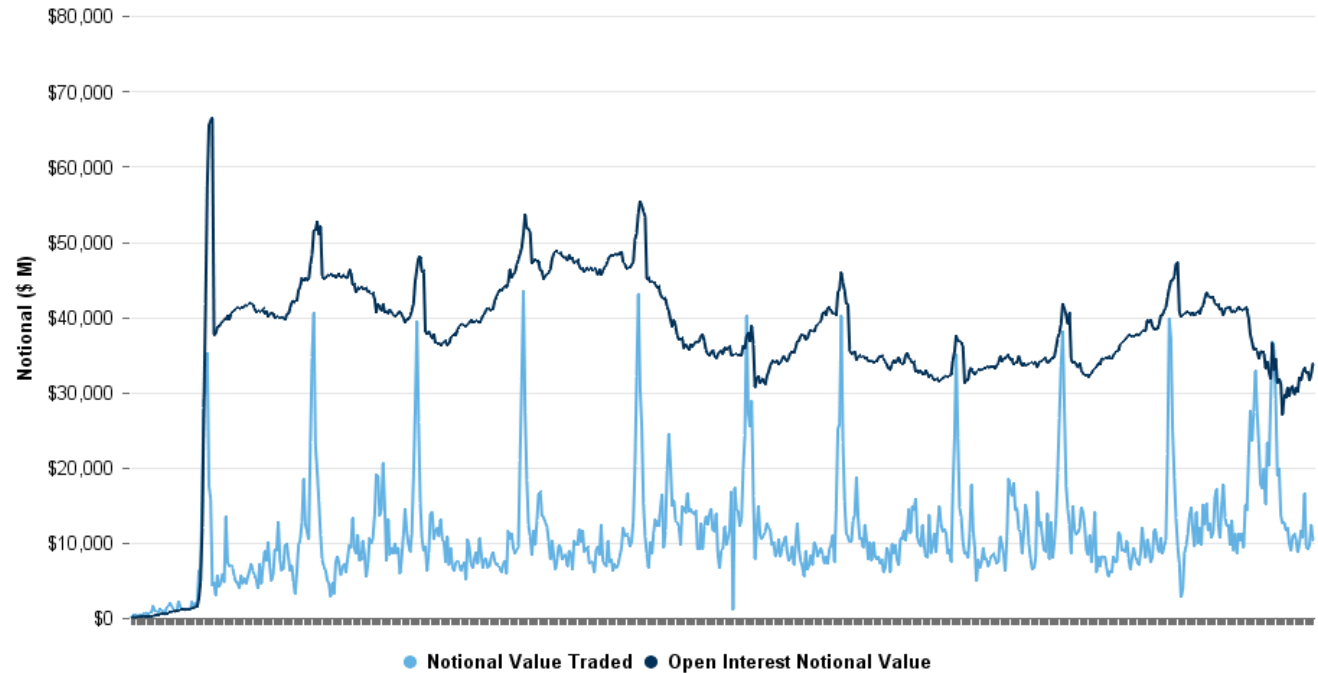
Activity Summary: Last 700 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	207,115	0.0%	551,956	\$11,623	\$31,189	100.0%	100.0%
<b>Sum:</b>	<b>207,115</b>	<b>0.0%</b>	<b>551,956</b>	<b>\$11,623</b>	<b>\$31,189</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
4/17/20	170,754	\$10,453	553,710	\$33,895
4/16/20	211,488	\$12,413	554,038	\$32,520
4/15/20	166,084	\$9,823	535,007	\$31,643
4/14/20	148,871	\$9,208	531,857	\$32,894
4/13/20	156,915	\$9,506	537,327	\$32,543
4/9/20	269,601	\$16,764	535,882	\$33,313
4/8/20	182,921	\$10,812	553,619	\$32,722
4/7/20	207,895	\$11,696	561,385	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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