

Liquidity Analysis

Based on data from 21 Apr, 2020 to 27 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	1217.38	60,869	609	0.29	2.41
		<b>Average</b>		<b>60,869</b>	<b>609</b>	<b>0.29</b>	<b>2.41</b>

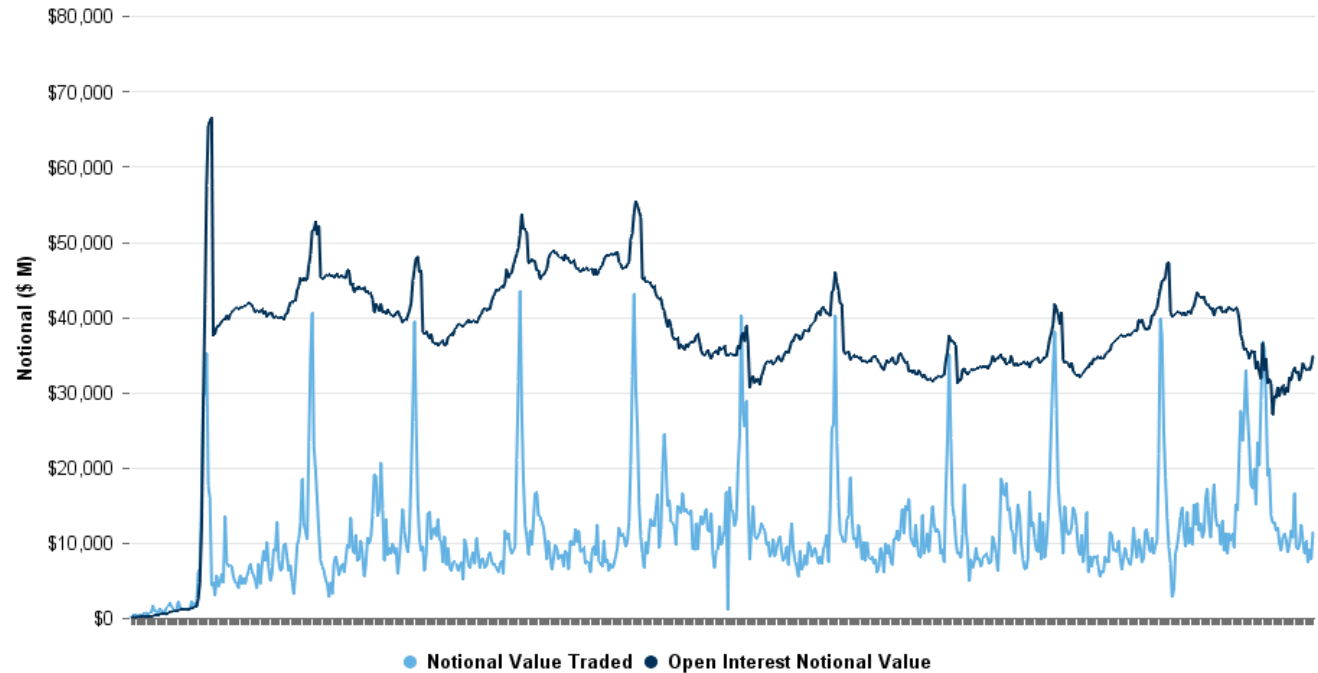
Activity Summary: Last 706 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	175,775	0.0%	550,152	\$10,313	\$32,318	100.0%	100.0%
<b>Sum:</b>	<b>175,775</b>	<b>0.0%</b>	<b>550,152</b>	<b>\$10,313</b>	<b>\$32,318</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
4/27/20	181,247	\$11,577	546,341	\$34,901
4/24/20	128,613	\$7,875	549,207	\$33,631
4/23/20	154,219	\$9,290	546,990	\$32,976
4/22/20	123,906	\$7,403	554,446	\$33,129
4/21/20	174,720	\$10,353	555,959	\$32,944
4/20/20	144,256	\$8,702	553,897	\$33,414
4/17/20	170,754	\$10,453	553,659	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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