

Liquidity Analysis

Based on data from 07 May, 2020 to 13 May, 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	1285.10	64,255	643	0.27	2.10
		<b>Average</b>		<b>64,255</b>	<b>643</b>	<b>0.27</b>	<b>2.10</b>

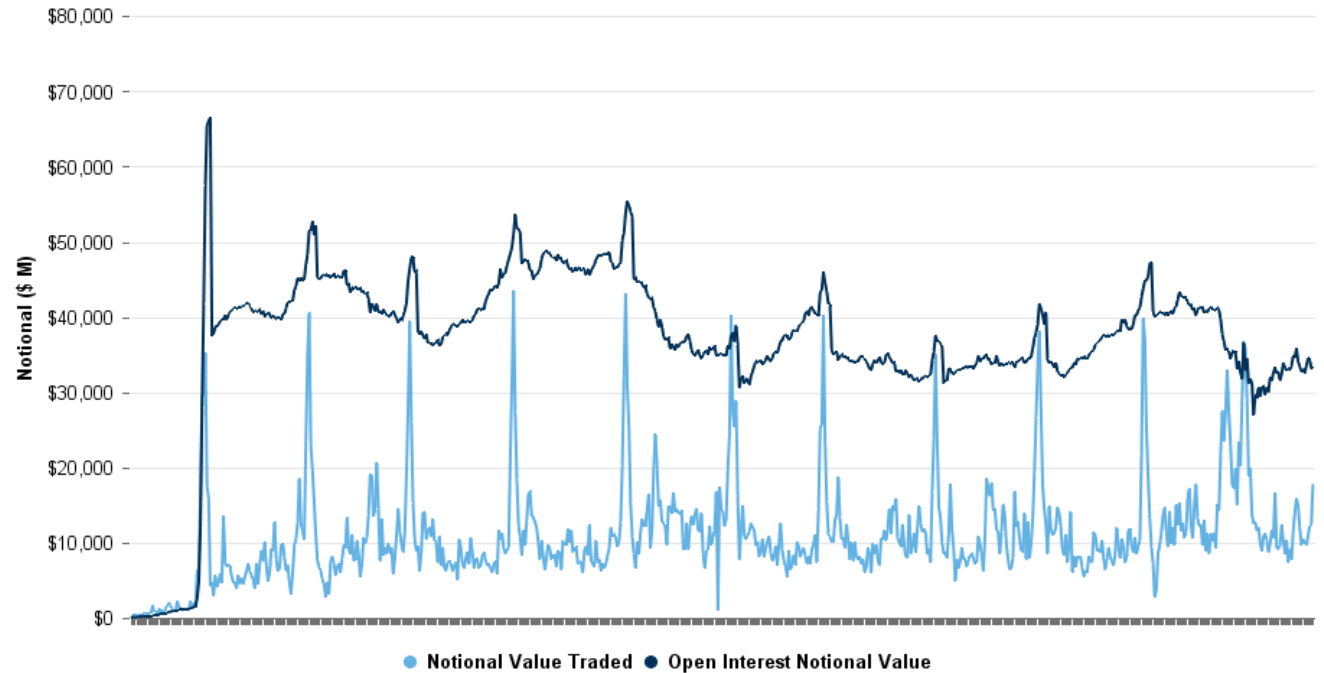
Activity Summary: Last 718 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ 'M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	179,626	0.0%	536,303	\$11,274	\$33,545	100.0%	100.0%
<b>Sum:</b>	<b>179,626</b>	<b>0.0%</b>	<b>536,303</b>	<b>\$11,274</b>	<b>\$33,545</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ 'M)	Contracts	Notl (\$ 'M)
5/13/20	290,011	\$17,834	541,745	\$33,314
5/12/20	196,180	\$12,423	527,900	\$33,277
5/11/20	186,249	\$12,247	523,458	\$34,428
5/8/20	164,237	\$10,914	520,008	\$34,568
5/7/20	152,523	\$9,800	522,869	\$33,632
5/6/20	160,623	\$10,082	519,296	\$32,605
5/5/20	167,892	\$10,645	520,425	\$33,012
5/4/20	155,731	\$9,779	523,493	\$32,844
5/1/20	192,135	\$12,084	533,037	\$33,527
4/30/20	230,549	\$15,063	524,134	\$34,262
4/29/20	234,888	\$15,961	527,078	\$35,823
4/28/20	216,593	\$14,098	533,816	\$34,754
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

E-mini Russell 2000 Futures Volume and Open Interest



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