

Liquidity Analysis

Based on data from 22 May, 2020 to 27 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	1398.05	69,903	699	0.26	1.85
		Average		69,903	699	0.26	1.85

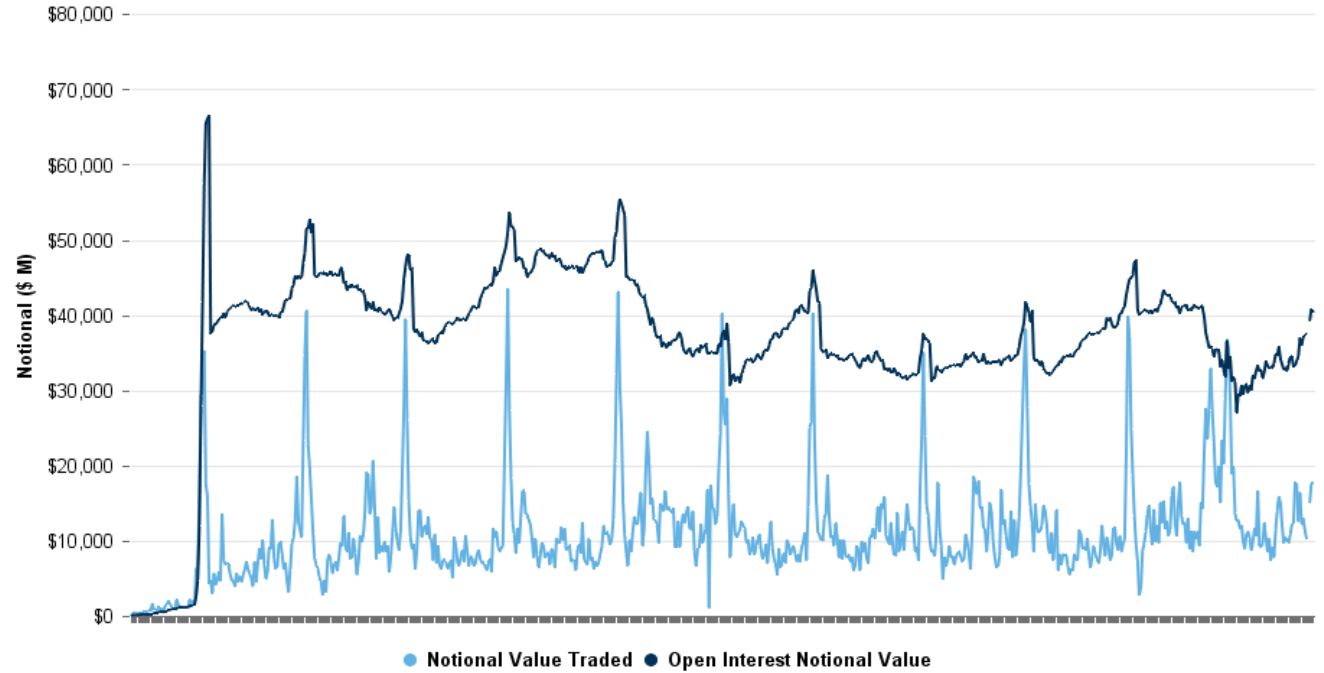
Activity Summary: Last 729 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	194,771	0.0%	516,791	\$12,777	\$33,914	100.0%	100.0%
Sum:	194,771	0.0%	516,791	\$12,777	\$33,914	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
5/28/20	250,463	\$17,622	576,412	\$40,555
5/27/20	246,982	\$17,738	570,168	\$40,954
5/26/20	216,774	\$15,112	563,594	\$39,295
5/25/20				
5/22/20	153,008	\$10,361	556,435	\$37,696
5/21/20	171,138	\$11,488	557,631	\$37,447
5/20/20	192,776	\$12,957	552,726	\$37,163
5/19/20	187,308	\$12,245	552,883	\$36,145
5/18/20	247,773	\$16,517	554,986	\$37,006
5/15/20	202,340	\$12,610	552,485	\$34,556
5/14/20	285,372	\$17,602	550,826	\$33,993
5/13/20	290,011	\$17,834	539,549	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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