

Liquidity Analysis

Based on data from 08 Jun, 2020 to 12 Jun, 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	1427.28	71,364	714	0.26	1.84
		<b>Average</b>		<b>71,364</b>	<b>714</b>	<b>0.26</b>	<b>1.84</b>

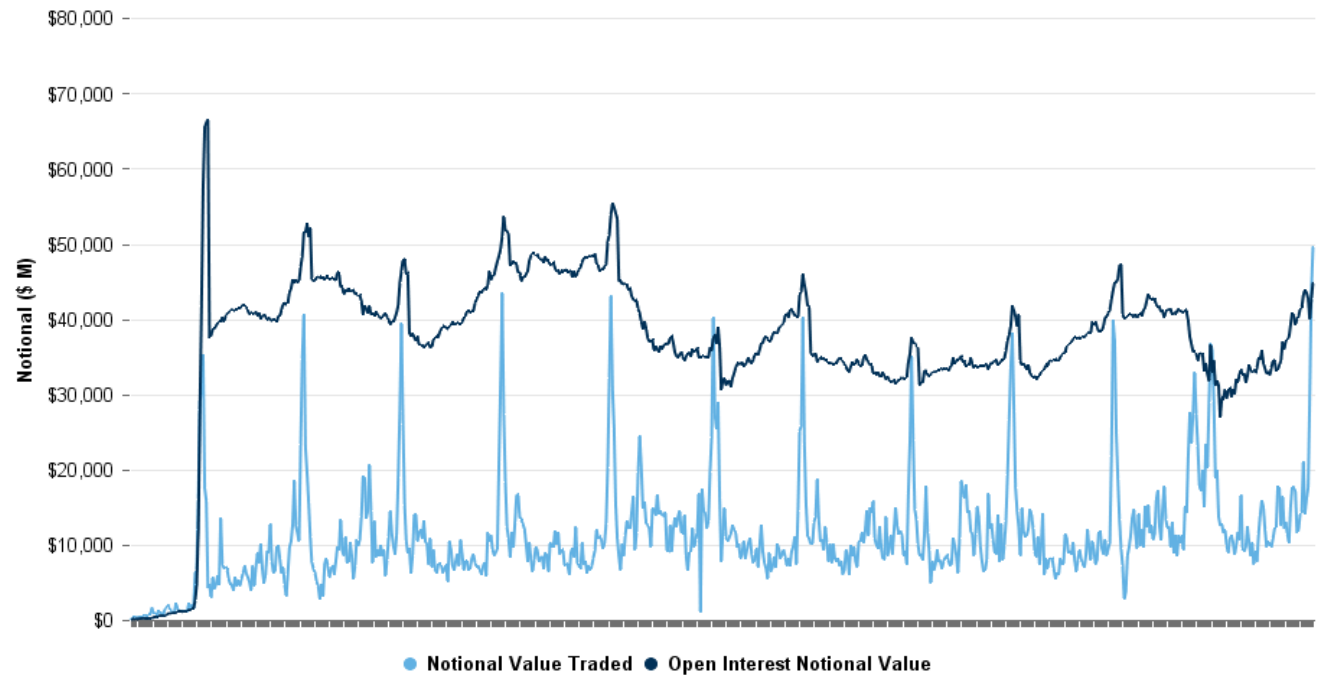
Activity Summary: Last 740 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	267,294	0.0%	574,467	\$18,826	\$40,533	100.0%	100.0%
<b>Sum:</b>	<b>267,294</b>	<b>0.0%</b>	<b>574,467</b>	<b>\$18,826</b>	<b>\$40,533</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
6/15/20	699,335	\$49,641	632,077	\$44,934
6/12/20	635,489	\$43,888	622,994	\$42,854
6/11/20	441,946	\$29,981	591,336	\$40,058
6/10/20	241,288	\$17,687	583,483	\$42,793
6/9/20	215,414	\$16,243	577,962	\$43,567
6/8/20	185,799	\$14,278	572,727	\$44,017
6/5/20	282,085	\$21,194	576,329	\$43,298
6/4/20	198,183	\$14,392	572,336	\$41,606
6/3/20	197,094	\$14,277	571,968	\$41,446
6/2/20	170,412	\$12,075	570,574	\$40,435
6/1/20	165,580	\$11,628	571,062	\$40,106
5/29/20	247,028	\$17,203	563,860	\$39,276
5/28/20	250,463	\$17,622	574,201	\$40,555
5/27/20	246,982	\$17,738	570,168	\$40,954
5/26/20	216,774	\$15,112	563,594	\$39,295
5/22/20	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

E-mini Russell 2000 Futures Volume and Open Interest



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