

Liquidity Analysis

Based on data from 17 Jun, 2020 to 22 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	1431.88	71,594	716	0.54	3.79
Russell 2000	RTYU0	RTYU0	1431.88	71,594	716	0.29	2.03
		Average		71,594	716	0.42	2.91

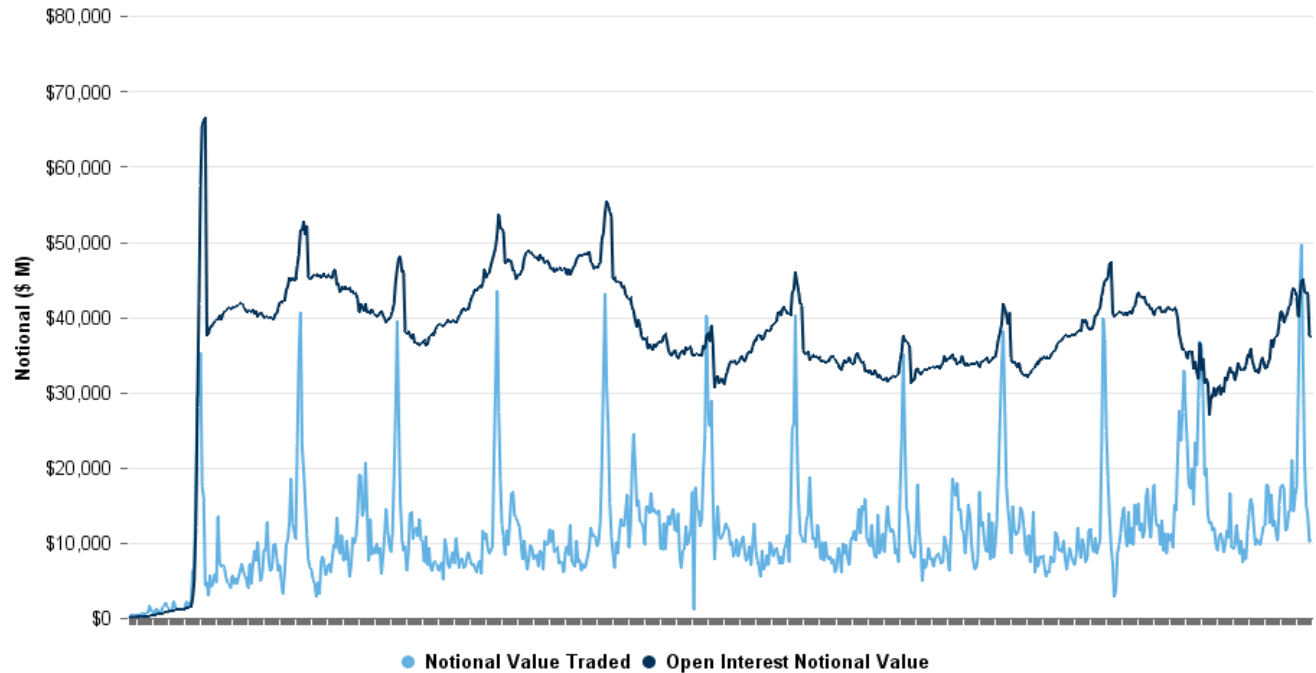
Activity Summary: Last 746 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	278,613	0.0%	581,296	\$19,870	\$41,671	100.0%	100.0%
Sum:	278,613	0.0%	581,296	\$19,870	\$41,671	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
6/23/20	143,579	\$10,296	521,042	\$37,364
6/22/20	143,143	\$10,262	524,011	\$37,730
6/19/20	195,546	\$13,709	612,935	\$43,170
6/18/20	213,331	\$15,128	608,541	\$43,180
6/17/20	288,019	\$20,531	610,340	\$43,482
6/16/20	473,382	\$34,381	615,671	\$44,980
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

E-mini Russell 2000 Futures Volume and Open Interest



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