

Liquidity Analysis

Based on data from 26 Jun, 2020 to 01 Jul, 2020

10 Contracts

Product	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	10-Contract Notional (\$ '000)	B/A (pts)	B/A (bps)
Russell 2000	RTYU0	RTYU0	1418.60	70,930	709	0.27	1.94
		<b>Average</b>		<b>70,930</b>	<b>709</b>	<b>0.27</b>	<b>1.94</b>

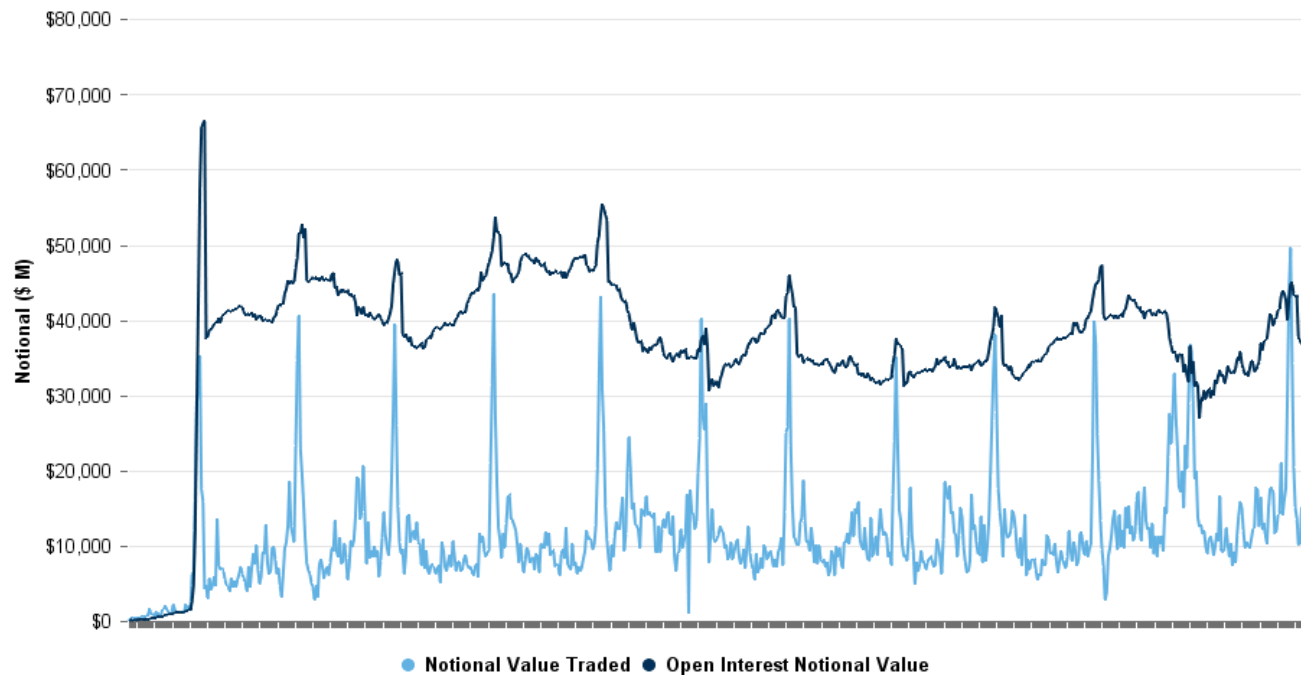
Activity Summary: Last 753 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	275,015	0.0%	568,430	\$19,619	\$40,773	100.0%	100.0%
<b>Sum:</b>	<b>275,015</b>	<b>0.0%</b>	<b>568,430</b>	<b>\$19,619</b>	<b>\$40,773</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
7/2/20	172,466	\$12,355	528,553	\$37,863
7/1/20	223,074	\$15,886	529,863	\$37,760
6/30/20	197,101	\$14,168	536,422	\$38,567
6/29/20	238,966	\$17,005	536,008	\$38,146
6/26/20	246,265	\$16,933	527,663	\$36,278
6/25/20	201,459	\$14,201	524,594	\$36,983
6/24/20	217,367	\$15,177	528,651	\$36,934
6/23/20	143,579	\$10,296	520,992	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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