

Liquidity Analysis

Based on data from 09 Jul, 2020 to 14 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	1422.04	71,102	711	0.28	1.97
		Average		71,102	711	0.28	1.97

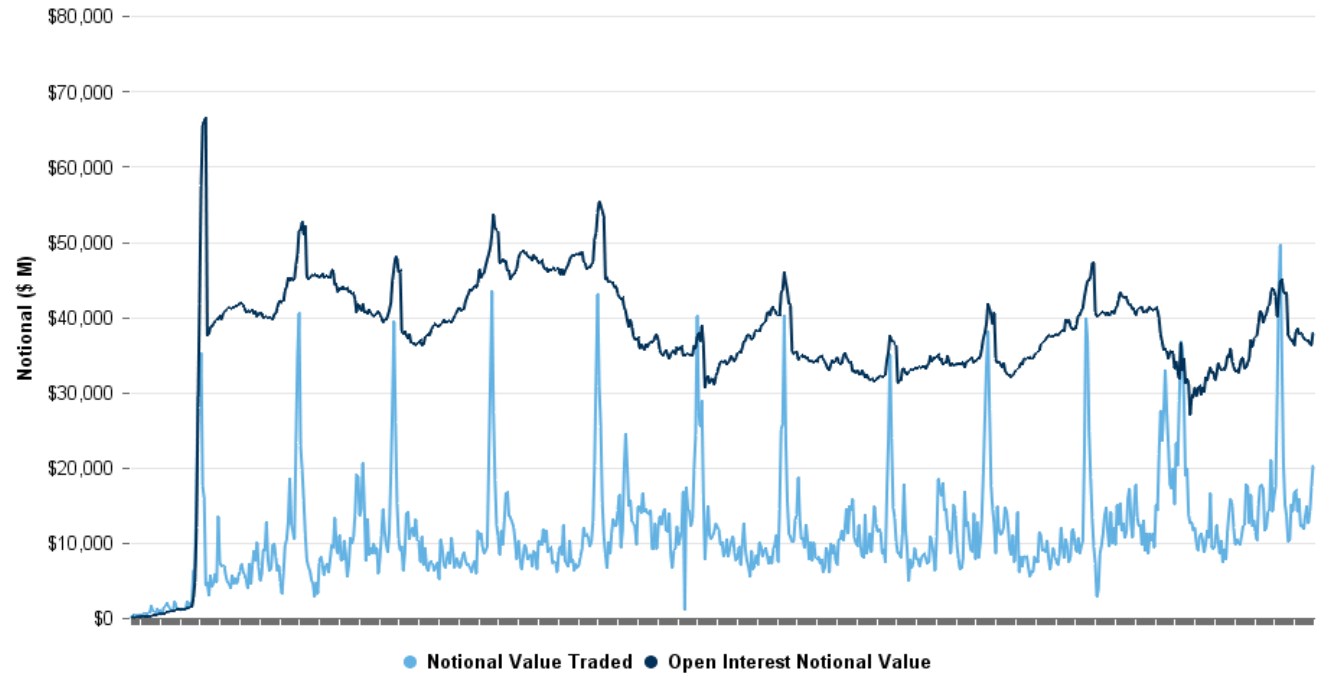
Activity Summary: Last 761 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	219,092	0.0%	541,542	\$15,592	\$38,532	100.0%	100.0%
Sum:	219,092	0.0%	541,542	\$15,592	\$38,532	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
7/15/20	275,554	\$20,346	516,002	\$38,099
7/14/20	245,484	\$17,422	512,060	\$36,347
7/13/20	203,171	\$14,227	520,260	\$36,432
7/10/20	178,834	\$12,694	522,496	\$37,094
7/9/20	213,857	\$14,906	526,149	\$36,767
7/8/20	191,713	\$13,640	519,605	\$36,968
7/7/20	167,558	\$11,820	529,222	\$37,323
7/6/20	171,066	\$12,340	522,639	\$37,705
7/2/20	172,466	\$12,355	528,262	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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