

Liquidity Analysis

Based on data from 27 Jul, 2020 to 31 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	1482.72	74,136	741	0.21	1.43
		Average		74,136	741	0.21	1.43

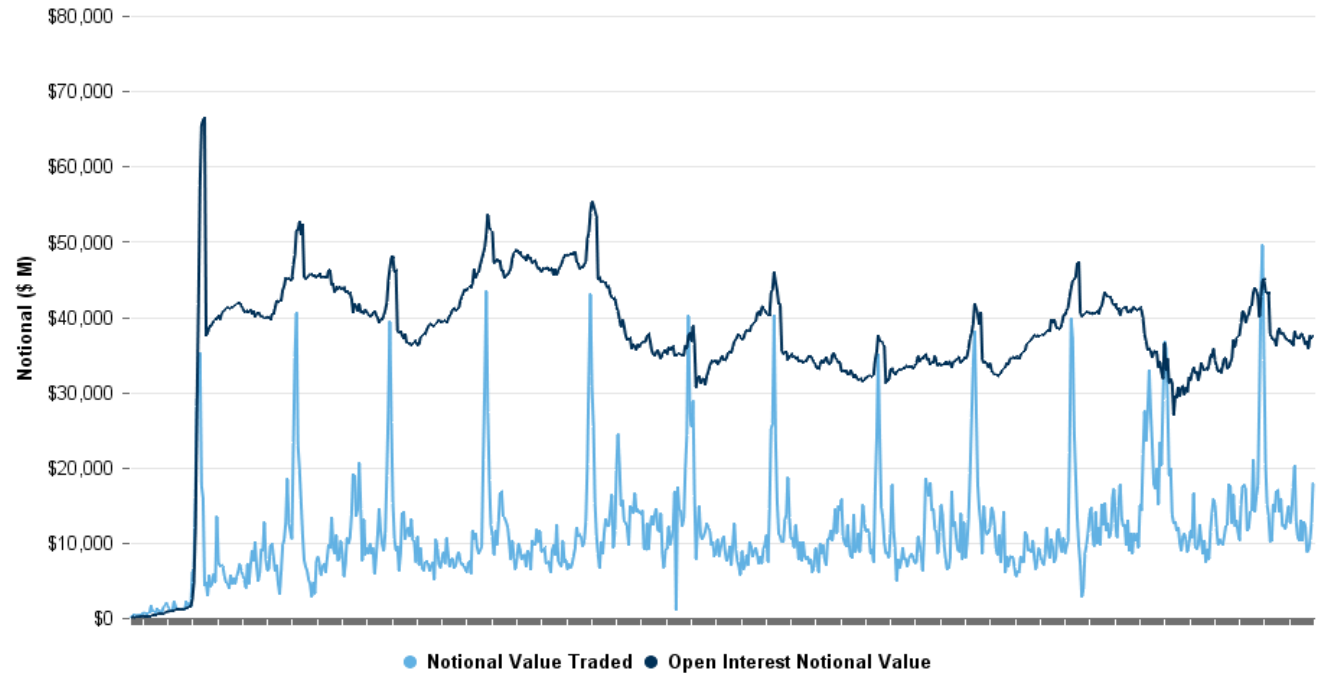
Activity Summary: Last 773 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	177,730	0.0%	511,271	\$12,907	\$37,171	100.0%	100.0%
Sum:	177,730	0.0%	511,271	\$12,907	\$37,171	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
7/31/20	242,814	\$17,942	510,022	\$37,685
7/30/20	170,965	\$12,742	499,498	\$37,245
7/29/20	137,453	\$10,286	501,398	\$37,672
7/28/20	122,078	\$8,957	496,125	\$35,782
7/27/20	118,414	\$8,769	496,970	\$36,803
7/24/20	167,935	\$12,279	497,679	\$36,404
7/23/20	172,030	\$12,792	499,916	\$37,169
7/22/20	139,707	\$10,410	505,745	\$37,684
7/21/20	176,460	\$13,107	507,976	\$37,743
7/20/20	141,561	\$10,360	507,304	\$37,128
7/17/20	147,669	\$10,848	505,972	\$37,179
7/16/20	175,548	\$12,814	513,763	\$37,507
7/15/20	275,554	\$20,346	513,633	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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