

Liquidity Analysis

Based on data from 29 Jul, 2020 to 04 Aug, 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	1496.26	74,813	748	0.21	1.42
		<b>Average</b>		<b>74,813</b>	<b>748</b>	<b>0.21</b>	<b>1.42</b>

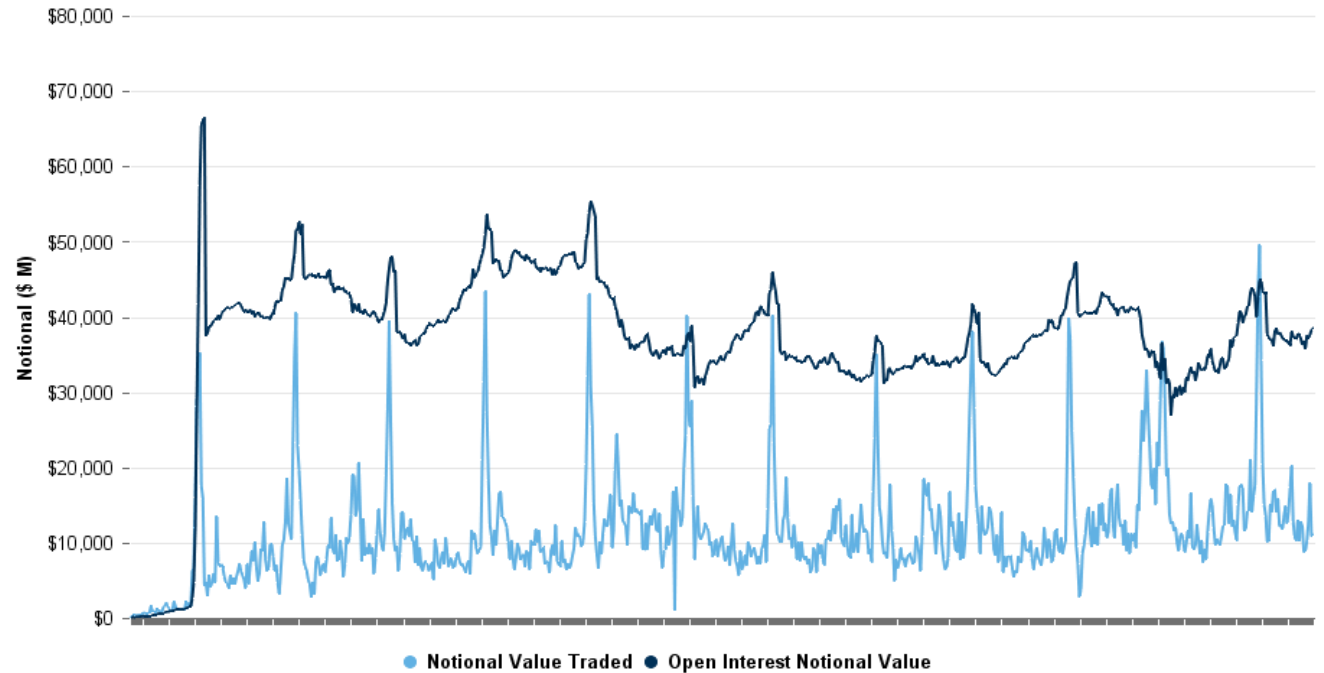
Activity Summary: Last 775 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ 'M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	175,106	0.0%	510,397	\$12,762	\$37,258	100.0%	100.0%
<b>Sum:</b>	<b>175,106</b>	<b>0.0%</b>	<b>510,397</b>	<b>\$12,762</b>	<b>\$37,258</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ 'M)	Contracts	Notl (\$ 'M)
8/4/20	146,877	\$11,119	509,354	\$38,558
8/3/20	145,589	\$10,935	511,007	\$38,382
7/31/20	242,814	\$17,942	509,962	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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