

Liquidity Analysis

Based on data from 10 Aug, 2020 to 14 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	1578.52	78,926	789	0.21	1.36
		Average		78,926	789	0.21	1.36

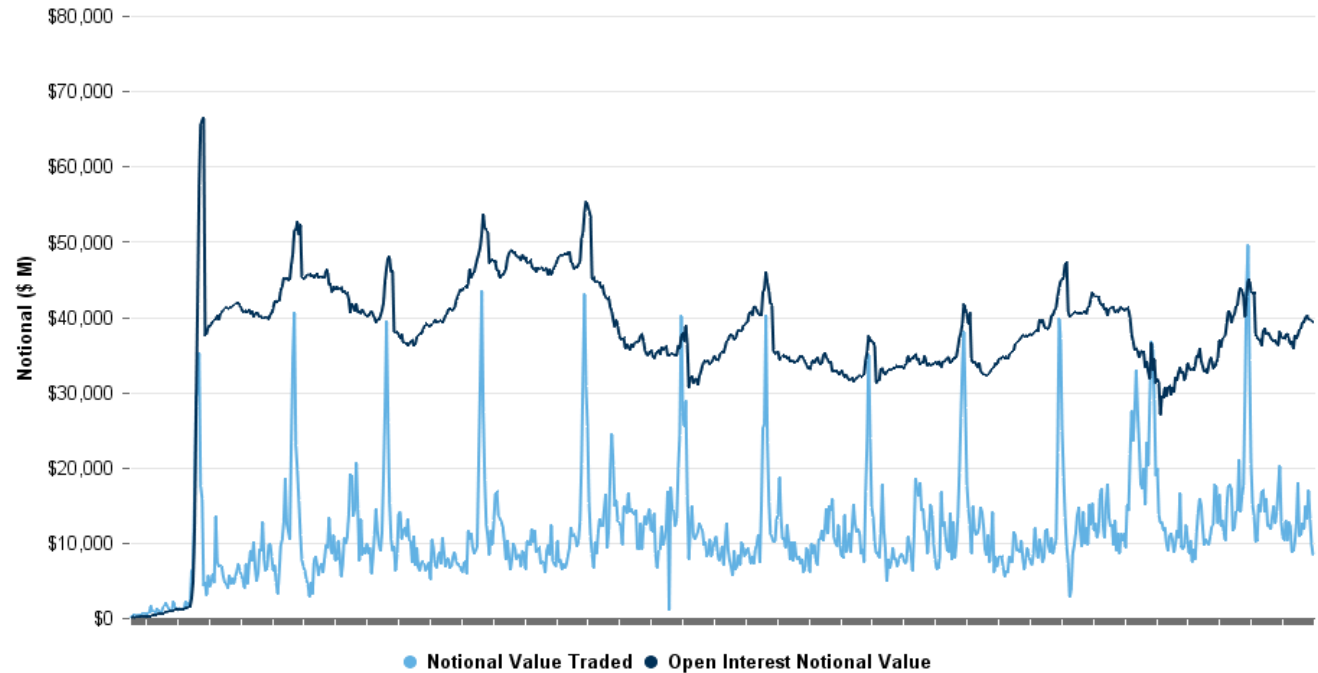
Activity Summary: Last 783 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	158,881	0.0%	504,777	\$12,024	\$38,178	100.0%	100.0%
Sum:	158,881	0.0%	504,777	\$12,024	\$38,178	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
8/14/20	106,916	\$8,410	499,131	\$39,261
8/13/20	125,722	\$9,923	499,940	\$39,422
8/12/20	168,390	\$13,300	500,933	\$39,572
8/11/20	215,862	\$17,024	503,384	\$39,722
8/10/20	166,598	\$13,194	507,876	\$40,228
8/7/20	190,813	\$14,943	510,185	\$39,971
8/6/20	152,838	\$11,803	510,279	\$39,419
8/5/20	163,144	\$12,579	510,769	\$39,389
8/4/20	146,877	\$11,119	509,290	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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