

Liquidity Analysis

Based on data from 24 Aug, 2020 to 28 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	1568.06	78,403	784	0.24	1.51
		<b>Average</b>		<b>78,403</b>	<b>784</b>	<b>0.24</b>	<b>1.51</b>

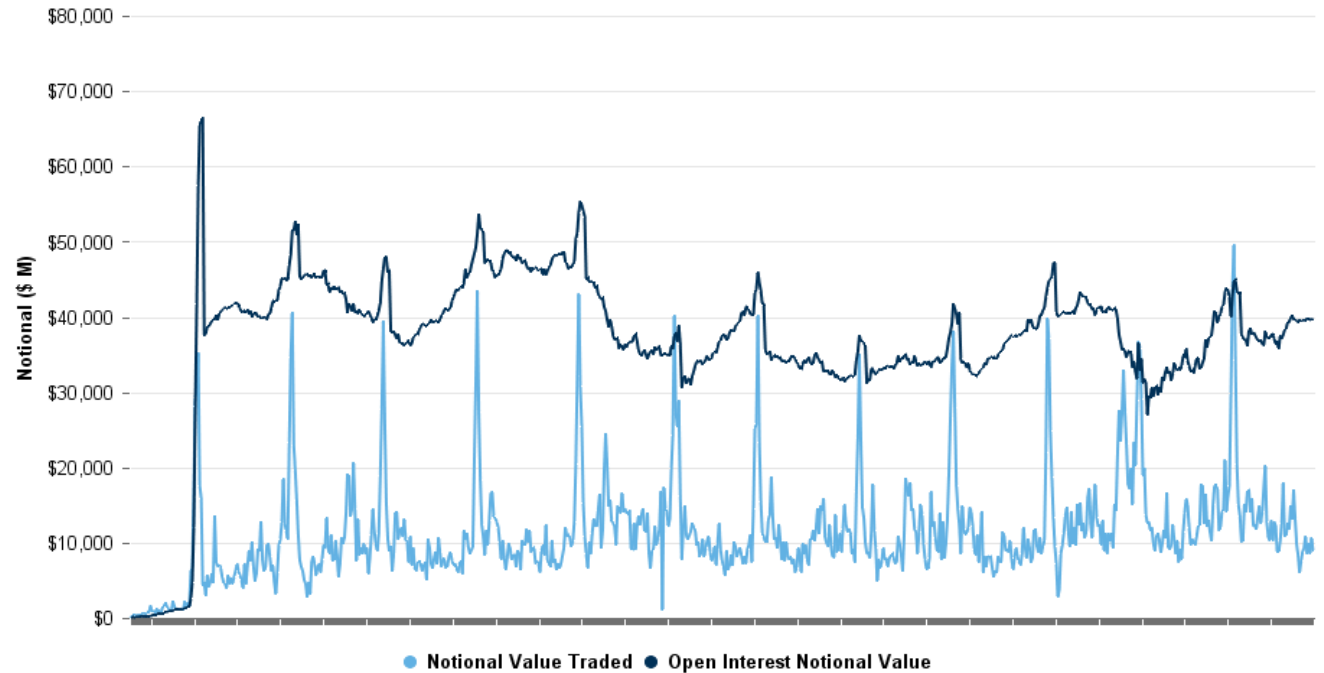
Activity Summary: Last 793 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	137,798	0.0%	483,106	\$11,086	\$39,335	100.0%	100.0%
<b>Sum:</b>	<b>137,798</b>	<b>0.0%</b>	<b>483,106</b>	<b>\$11,086</b>	<b>\$39,335</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
8/28/20		\$8,987		\$39,632
8/27/20	137,681	\$10,781	506,051	\$39,643
8/26/20	109,298	\$8,538	506,817	\$39,604
8/25/20	127,726	\$10,024	506,799	\$39,774
8/24/20	110,669	\$8,668	509,818	\$39,977
8/21/20	141,607	\$10,965	510,089	\$39,510
8/20/20	120,413	\$9,394	507,713	\$39,613
8/19/20	113,228	\$8,886	504,348	\$39,593
8/18/20	97,556	\$7,655	502,672	\$39,447
8/17/20	76,855	\$6,087	501,652	\$39,729
8/14/20	106,916	\$8,410	499,254	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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