

Liquidity Analysis

Based on data from 01 Sep, 2020 to 07 Sep, 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	1545.28	77,264	773	0.21	1.36
		Average		77,264	773	0.21	1.36

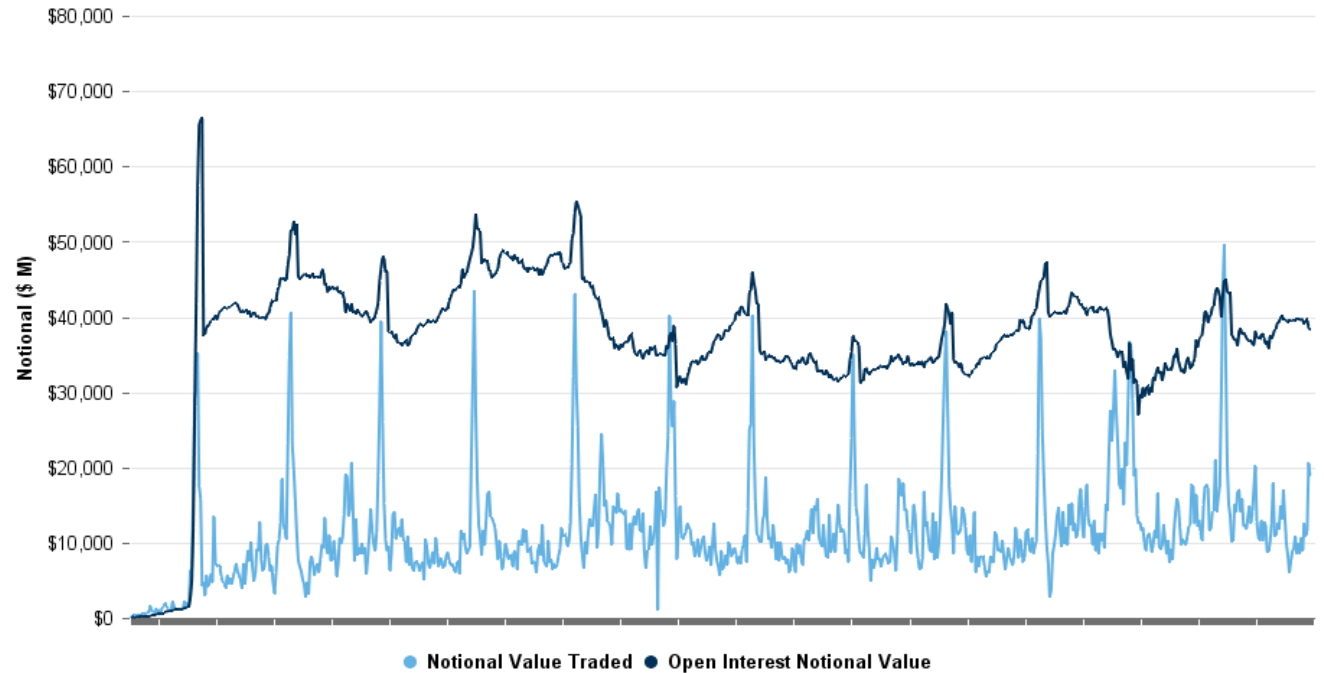
Activity Summary: Last 800 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ 'M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	143,250	0.0%	480,807	\$11,187	\$37,654	100.0%	100.0%
Sum:	143,250	0.0%	480,807	\$11,187	\$37,654	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ 'M)	Contracts	Notl (\$ 'M)
9/8/20	260,565	\$19,642	503,285	\$37,975
9/7/20				
9/4/20	248,077	\$18,995	500,452	\$38,348
9/3/20	266,451	\$20,643	499,528	\$38,725
9/2/20	144,701	\$11,522	499,985	\$39,772
9/1/20	138,031	\$10,894	502,015	\$39,640
8/31/20	161,087	\$12,575	502,221	\$39,202
8/28/20	114,073	\$8,987	502,932	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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