

Liquidity Analysis

Based on data from 14 Sep, 2020 to 17 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	1546.22	77,311	773	0.38	2.44
		Average		77,311	773	0.38	2.44

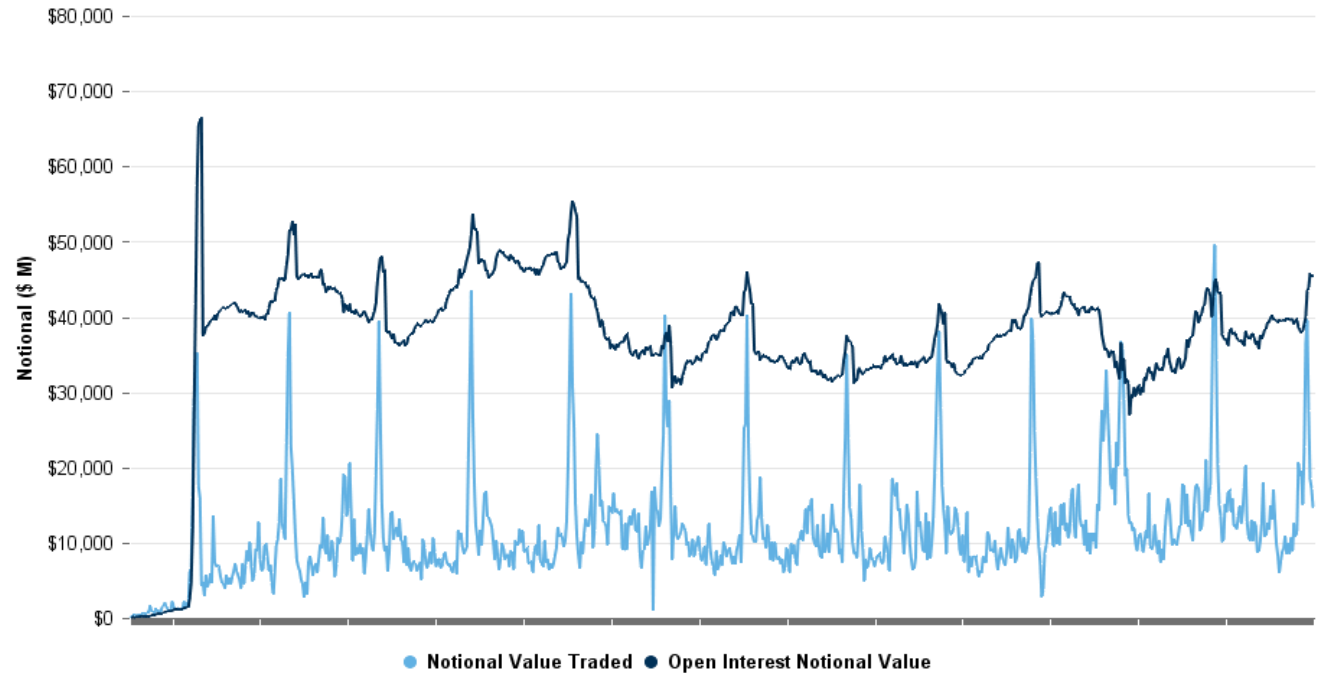
Activity Summary: Last 807 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	210,071	0.0%	495,341	\$16,850	\$40,617	100.0%	100.0%
Sum:	210,071	0.0%	495,341	\$16,850	\$40,617	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
9/18/20		\$14,697		\$45,460
9/17/20	224,637	\$17,279	590,665	\$45,457
9/16/20	238,698	\$18,522	592,764	\$45,836
9/15/20	358,167	\$27,538	570,721	\$43,952
9/14/20	516,807	\$39,636	555,244	\$43,478
9/11/20	490,934	\$36,601	531,388	\$40,051
9/10/20	303,889	\$22,873	502,479	\$39,108
9/9/20	197,983	\$15,086	501,198	\$38,208
9/8/20	260,565	\$19,642	503,285	\$37,975
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

E-mini Russell 2000 Futures Volume and Open Interest



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