

Liquidity Analysis

Based on data from 24 Sep, 2020 to 29 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	RTYZ0	RTYZ0	1486.42	74,321	743	0.24	1.63
		Average		74,321	743	0.24	1.63

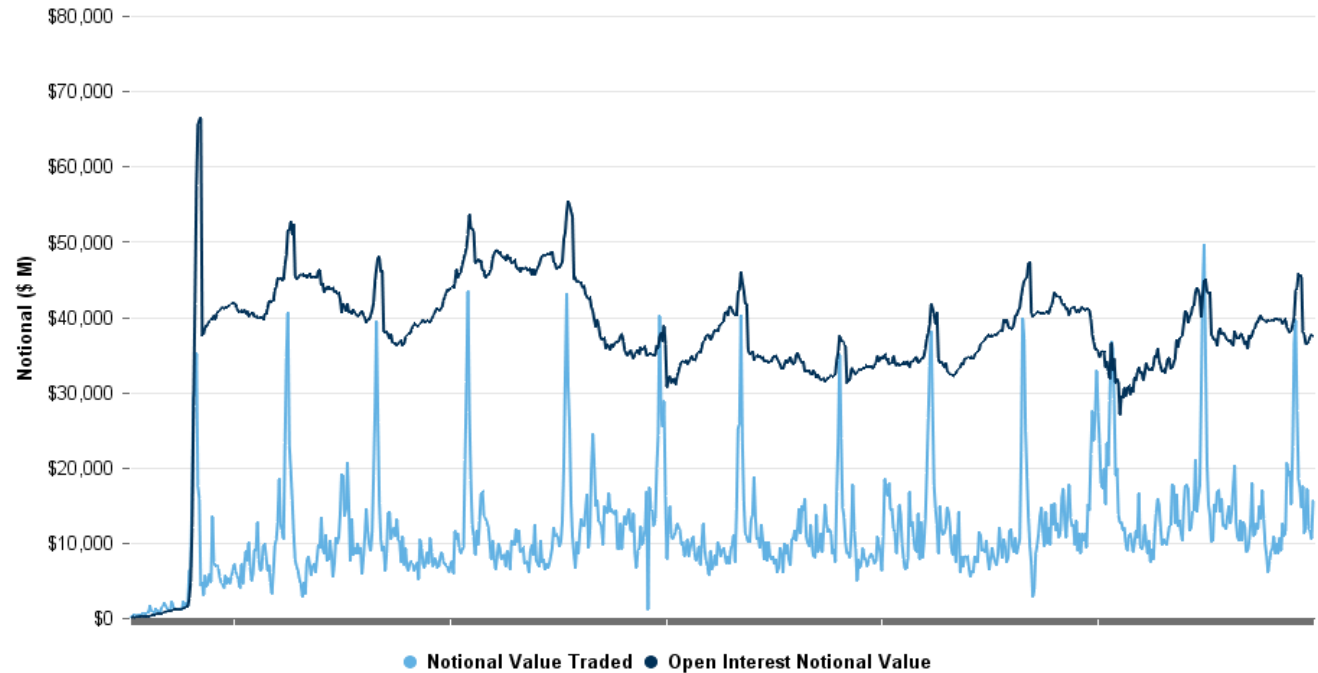
Activity Summary: Last 815 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	240,365	0.0%	522,035	\$18,213	\$39,716	100.0%	100.0%
Sum:	240,365	0.0%	522,035	\$18,213	\$39,716	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
9/30/20	208,925	\$15,715	497,000	\$37,384
9/29/20	139,497	\$10,511	497,579	\$37,510
9/28/20	154,288	\$11,622	498,130	\$37,530
9/25/20	162,844	\$11,946	502,011	\$36,833
9/24/20	239,524	\$17,330	503,890	\$36,493
9/23/20	170,441	\$12,329	503,714	\$36,436
9/22/20	153,113	\$11,398	506,801	\$37,737
9/21/20	238,694	\$17,697	514,063	\$38,110
9/18/20	191,395	\$14,697	589,821	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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