

Liquidity Analysis

Based on data from 12 Oct, 2020 to 15 Oct, 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	1633.48	81,674	817	0.22	1.33
		<b>Average</b>		<b>81,674</b>	<b>817</b>	<b>0.22</b>	<b>1.33</b>

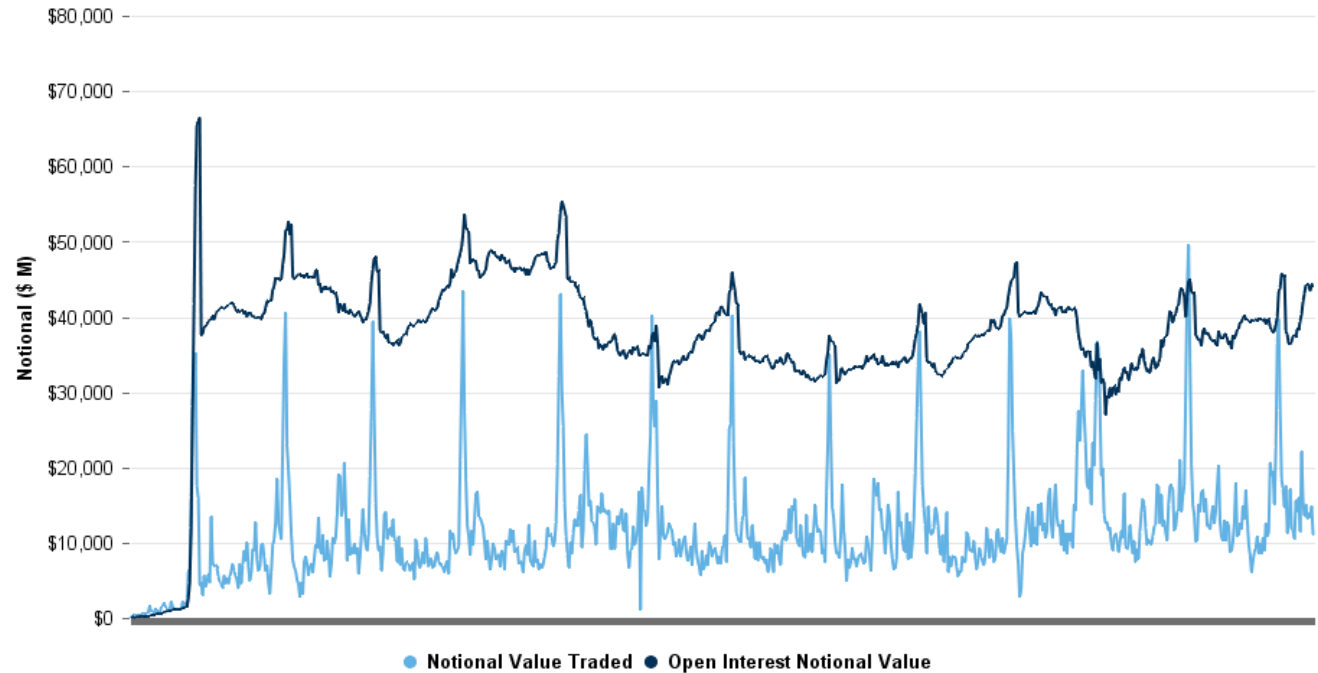
Activity Summary: Last 827 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	176,634	0.0%	494,613	\$14,208	\$40,508	100.0%	100.0%
<b>Sum:</b>	<b>176,634</b>	<b>0.0%</b>	<b>494,613</b>	<b>\$14,208</b>	<b>\$40,508</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
10/16/20		\$11,136		\$44,055
10/15/20	184,154	\$15,058	542,974	\$44,419
10/14/20	164,770	\$13,342	536,726	\$43,485
10/13/20	170,910	\$13,968	539,809	\$44,126
10/12/20	160,164	\$13,220	537,050	\$44,321
10/9/20	184,112	\$15,076	541,007	\$44,396
10/8/20	166,703	\$13,559	531,696	\$43,233
10/7/20	193,717	\$15,592	523,343	\$42,131
10/6/20	282,089	\$22,203	514,258	\$40,481
10/5/20	146,882	\$11,575	501,663	\$39,549
10/2/20	210,692	\$16,160	501,010	\$38,442
10/1/20	186,410	\$14,236	504,444	\$38,547
9/30/20	208,925	\$15,715	496,891	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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