

Liquidity Analysis

Based on data from 21 Oct, 2020 to 26 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	1612.08	80,604	806	0.26	1.62
		<b>Average</b>		<b>80,604</b>	<b>806</b>	<b>0.26</b>	<b>1.62</b>

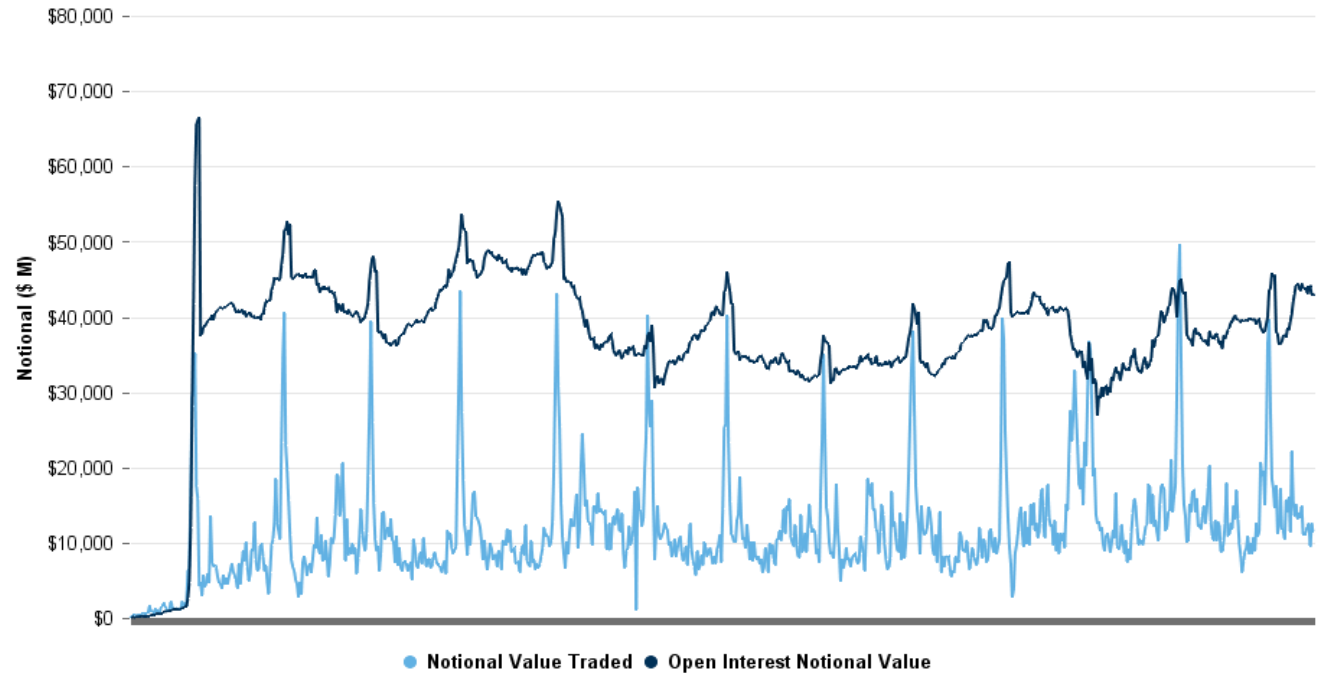
Activity Summary: Last 834 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	161,649	0.0%	502,362	\$13,380	\$42,030	100.0%	100.0%
<b>Sum:</b>	<b>161,649</b>	<b>0.0%</b>	<b>502,362</b>	<b>\$13,380</b>	<b>\$42,030</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
10/27/20		\$11,435		\$42,933
10/26/20	157,388	\$12,608	536,974	\$43,013
10/23/20	117,648	\$9,621	538,478	\$44,072
10/22/20	156,069	\$12,724	540,357	\$44,109
10/21/20	153,061	\$12,269	539,653	\$43,242
10/20/20	144,414	\$11,660	545,066	\$43,892
10/19/20	137,497	\$11,077	543,462	\$43,791
10/16/20	136,886	\$11,136	541,402	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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