

Liquidity Analysis

Based on data from 06 Nov, 2020 to 11 Nov, 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	1704.60	85,230	852	0.29	1.71
		Average		85,230	852	0.29	1.71

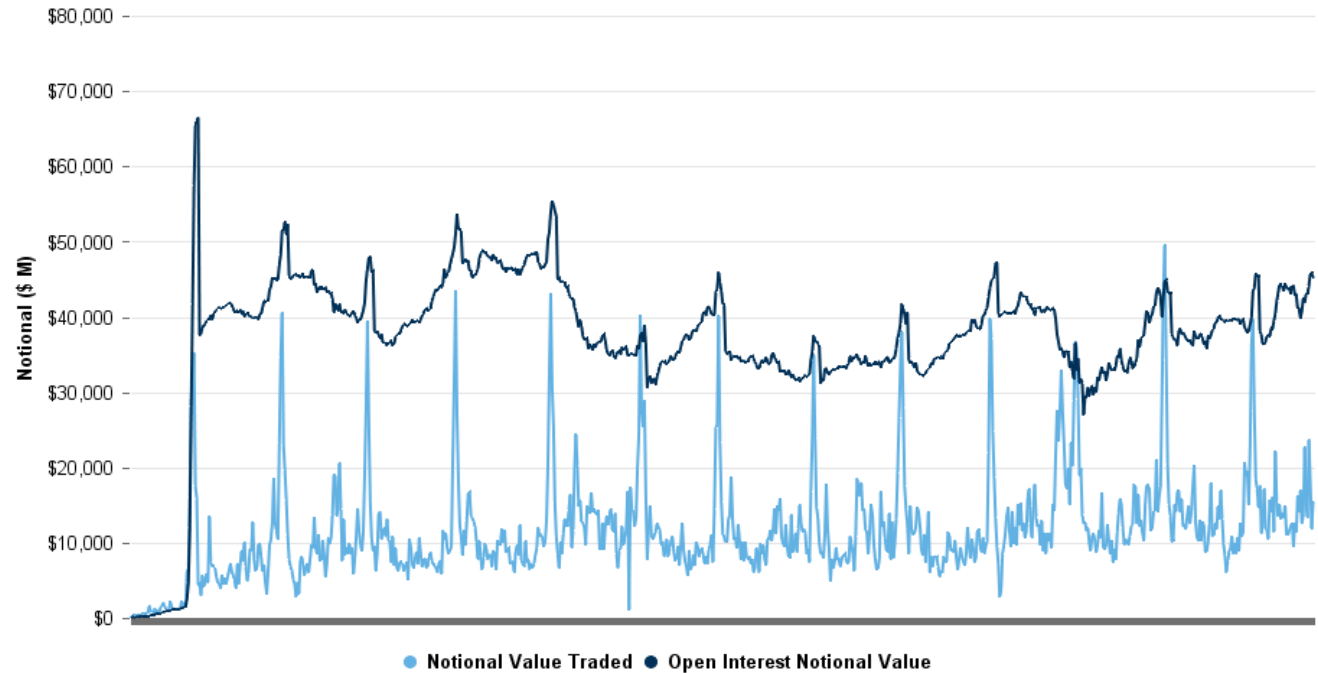
Activity Summary: Last 846 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ 'M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	168,329	0.0%	508,247	\$14,359	\$43,284	100.0%	100.0%
Sum:	168,329	0.0%	508,247	\$14,359	\$43,284	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ 'M)	Contracts	Notl (\$ 'M)
11/12/20		\$15,464		\$45,313
11/11/20	137,368	\$11,918	529,870	\$45,884
11/10/20	211,184	\$18,312	528,350	\$45,818
11/9/20	278,506	\$23,716	519,253	\$44,218
11/6/20	163,907	\$13,466	524,788	\$43,114
11/5/20	184,765	\$15,322	520,942	\$43,204
11/4/20	282,360	\$22,753	520,165	\$41,953
11/3/20	170,312	\$13,719	529,570	\$42,669
11/2/20	162,044	\$12,678	522,161	\$40,877
10/30/20	221,969	\$17,056	520,233	\$39,975
10/29/20	182,595	\$14,228	526,175	\$41,035
10/28/20	212,419	\$16,348	534,992	\$41,177
10/27/20	143,923	\$11,435	539,834	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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