

Liquidity Analysis

Based on data from 18 Nov, 2020 to 24 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	1800.64	90,032	900	0.25	1.39
		Average		90,032	900	0.25	1.39

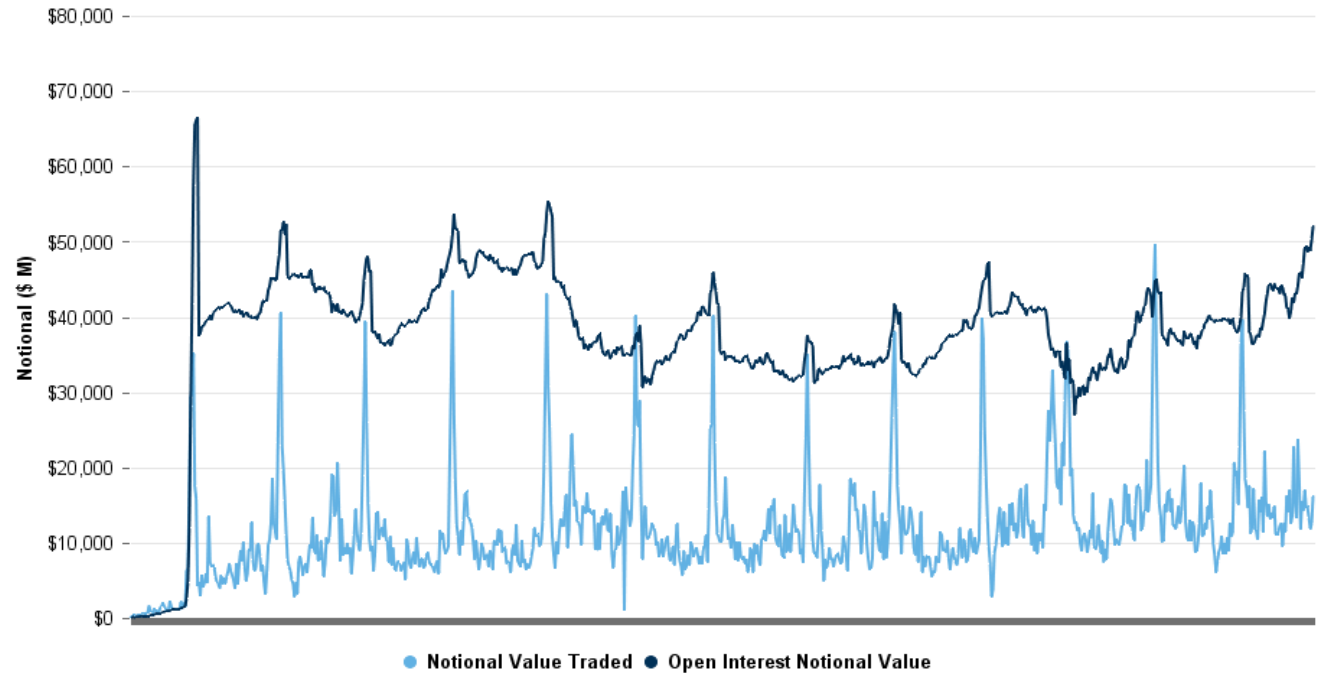
Activity Summary: Last 854 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	172,832	0.0%	510,748	\$15,202	\$45,297	100.0%	100.0%
Sum:	172,832	0.0%	510,748	\$15,202	\$45,297	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
11/24/20		\$16,364		\$52,098
11/23/20	139,918	\$12,712	554,545	\$50,385
11/20/20	133,484	\$11,902	549,380	\$48,982
11/19/20	150,210	\$13,391	552,063	\$49,220
11/18/20	167,217	\$14,784	550,310	\$48,655
11/17/20	163,882	\$14,687	551,820	\$49,463
11/16/20	191,770	\$17,105	552,138	\$49,276
11/13/20	165,935	\$14,467	542,031	\$47,264
11/12/20	181,144	\$15,464	530,865	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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