

Liquidity Analysis

Based on data from 26 Nov, 2020 to 02 Dec, 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	1836.53	91,826	918	0.25	1.36
		<b>Average</b>		<b>91,826</b>	<b>918</b>	<b>0.25</b>	<b>1.36</b>

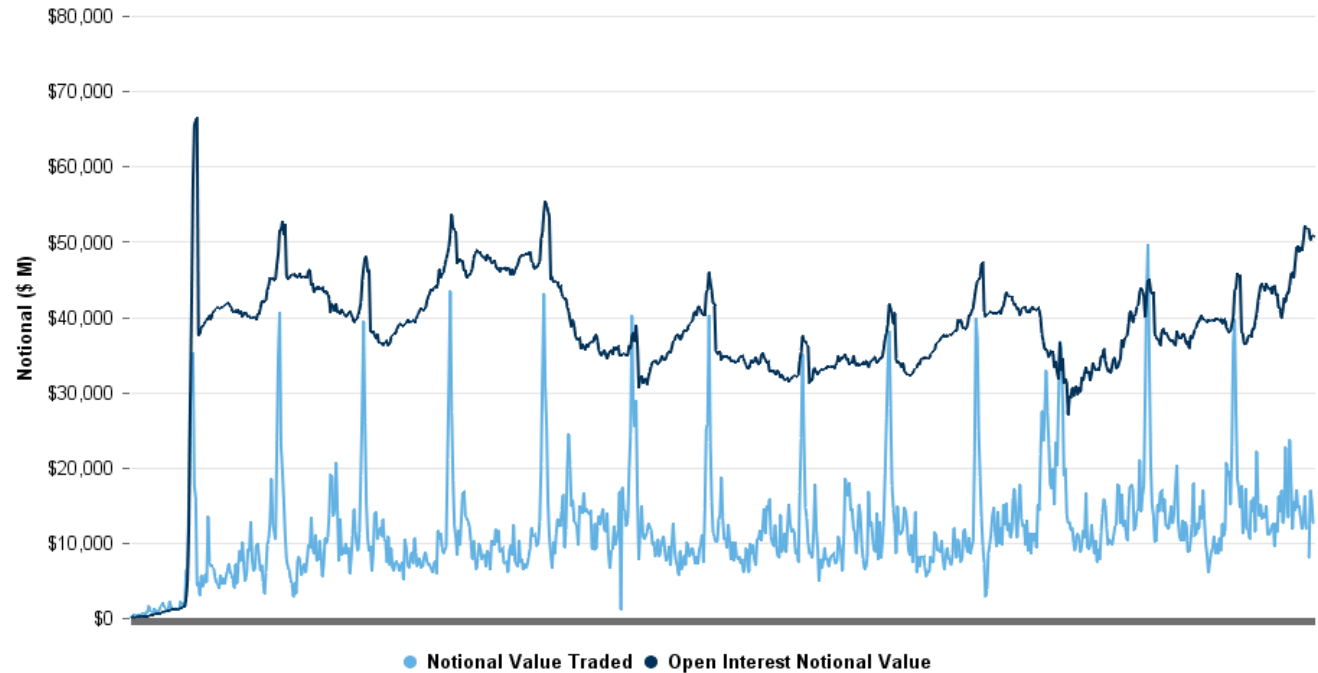
Activity Summary: Last 860 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	157,933	0.0%	492,804	\$14,342	\$45,586	100.0%	100.0%
<b>Sum:</b>	<b>157,933</b>	<b>0.0%</b>	<b>492,804</b>	<b>\$14,342</b>	<b>\$45,586</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
12/2/20		\$12,616		\$50,738
12/1/20	171,584	\$15,747	553,764	\$50,824
11/30/20	187,558	\$17,069	550,911	\$50,236
11/27/20	86,903	\$8,052	558,196	\$51,706
11/26/20				
11/25/20	129,758	\$11,968	562,409	\$51,875
11/24/20	176,771	\$16,364	560,324	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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