

Liquidity Analysis

Based on data from 15 Feb, 2021 to 19 Feb, 2021

10 Contracts

Product	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	B/A (pts)	B/A (bps)
Annual	SDAZ1	ASDZ1	584.86	146,216	1.50	2.56
Quarterly	SDIH1	ISDH1	148.88	148,885	2.70	18.13
		Average		147,550	2.10	10.35

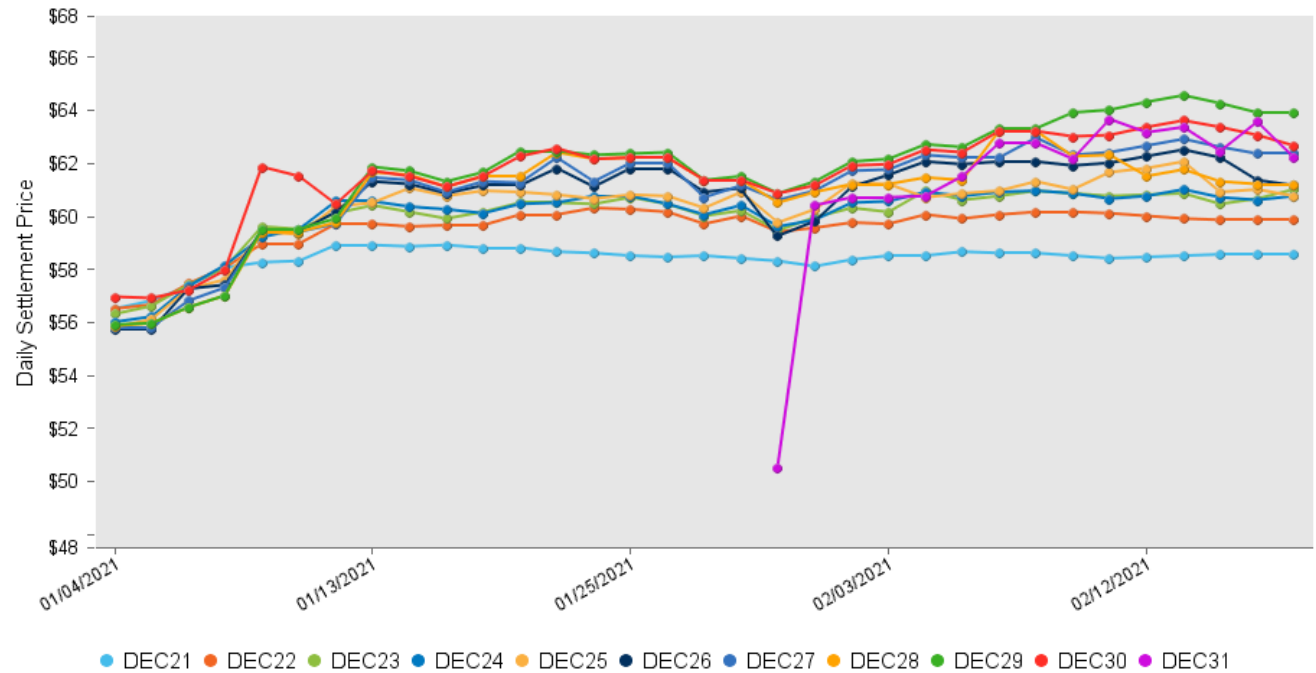
Activity Summary: Last 30 days

Product	Avg Daily Volume	Avg Daily (\$ '000)	Trade (% Total)	Block Trade %	Avg Open Interest	Avg Open Int. (\$ '000)	Open Int. (% Total)
Annual	2,008	\$29,933	100.0%	0.0%	164,225	\$2,452,859	97.8%
Quarterly	0	\$0	0.0%	#DIV/0	3,816	\$56,434	2.2%
Total	2,008	\$29,933	100.0%	#DIV/0	168,041	\$2,509,293	100.0%

Historical Volume and Open Interest

Date	Volume (Round-Turns)		Open Interest	
	Contracts	Notl (\$'000)	Contracts	Notl (\$ M)
2/19/21	694	\$10,516	176,481	\$2,641.82
2/18/21	582	\$8,652	176,224	\$2,633.41
2/17/21	134	\$2,003	177,185	\$2,646.61
2/16/21	1,097	\$16,568	177,150	\$2,652.47
2/15/21				
2/12/21	165	\$2,463	176,591	\$2,643.07
2/11/21	25	\$379	176,506	\$2,640.96
2/10/21	236	\$3,574	176,481	\$2,649.33
2/9/21	1,414	\$21,185	176,725	\$2,651.01
2/8/21	904	\$13,656	176,453	\$2,642.46
2/5/21	4,870	\$73,227	177,071	\$2,648.09
2/4/21	3,055	\$46,328	175,274	\$2,625.10
2/3/21	5,486	\$82,065	175,108	\$2,607.47
2/2/21	432	\$6,450	172,961	\$2,574.60
2/1/21	365	\$5,447	172,618	\$2,556.05
1/29/21	5,390	\$79,410	172,146	\$2,546.36
1/28/21	4,132	\$60,607	172,093	\$2,570.35
1/27/21	5,854	\$87,446	172,833	\$2,565.31
1/26/21	1,492	\$22,131	174,948	\$2,612.19
1/25/21	1,610	\$23,931	174,165	\$2,606.31
1/22/21	918	\$13,738	174,535	\$2,607.16
1/21/21	2,777	\$41,313	175,091	\$2,617.18
1/20/21	2,487	\$36,941	174,794	\$2,613.72

S&P 500 Annual Dividend Futures Term Structure



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