

Liquidity Analysis

Based on data from 11 Dec, 2020 to 17 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	1944.16	97,208	972	0.34	1.76
		<b>Average</b>		<b>97,208</b>	<b>972</b>	<b>0.34</b>	<b>1.76</b>

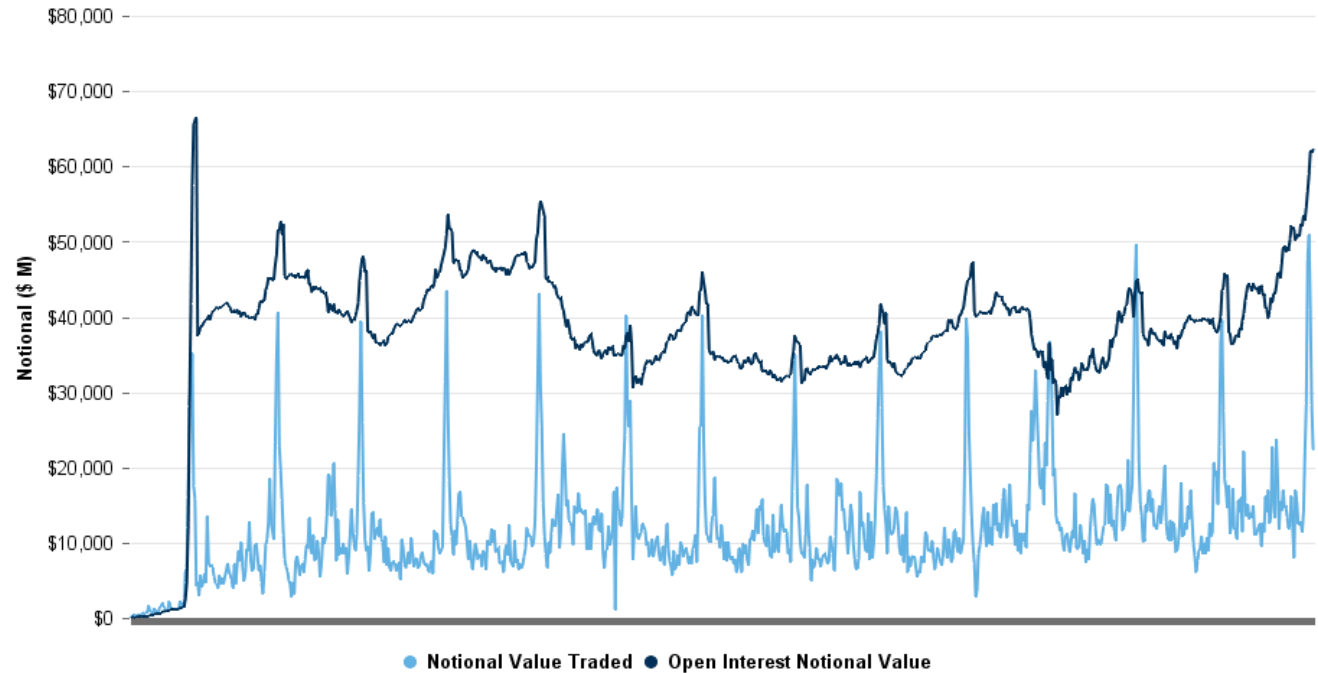
Activity Summary: Last 870 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	204,541	0.0%	540,683	\$20,345	\$53,507	100.0%	100.0%
<b>Sum:</b>	<b>204,541</b>	<b>0.0%</b>	<b>540,683</b>	<b>\$20,345</b>	<b>\$53,507</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
12/17/20		\$22,537		\$62,311
12/16/20	290,948	\$28,424	632,539	\$61,940
12/15/20	419,110	\$41,078	632,403	\$62,108
12/14/20	532,932	\$51,023	616,719	\$59,001
12/11/20	500,441	\$47,811	591,745	\$56,814
12/10/20	298,058	\$28,625	564,471	\$54,700
12/9/20	233,419	\$22,214	557,052	\$53,021
12/8/20	148,765	\$14,257	558,588	\$53,549
12/7/20	120,899	\$11,437	551,233	\$52,159
12/4/20	135,459	\$12,810	554,815	\$52,451
12/3/20	134,616	\$12,433	550,691	\$50,868
12/2/20	137,317	\$12,616	552,192	\$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
11/25/20	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

E-mini Russell 2000 Futures Volume and Open Interest



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