

Liquidity Analysis

Based on data from 17 Dec, 2020 to 23 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	RTYH1	RTYH1	1983.74	99,187	992	0.25	1.24
Russell 2000	RTYZ0	RTYZ0	1983.74	99,187	992	0.43	2.15
		Average		99,187	992	0.34	1.69

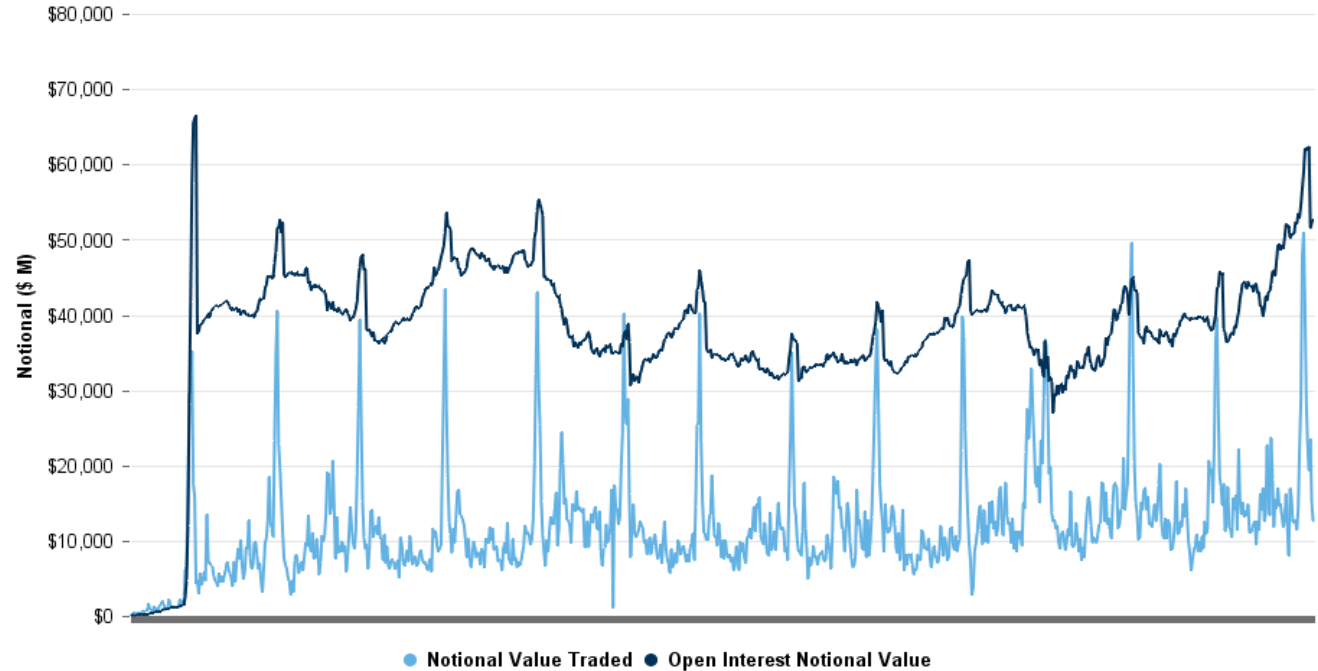
Activity Summary: Last 874 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	215,308	0.0%	545,770	\$21,202	\$54,543	100.0%	100.0%
Sum:	215,308	0.0%	545,770	\$21,202	\$54,543	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
12/23/20		\$12,740		\$52,817
12/22/20	151,666	\$15,053	526,865	\$52,309
12/21/20	239,798	\$23,573	524,685	\$51,623
12/18/20	197,454	\$19,408	631,624	\$62,259
12/17/20	228,020	\$22,537	629,950	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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