

Liquidity Analysis

Based on data from 23 Dec, 2020 to 29 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	1989.05	99,453	995	0.23	1.17
		<b>Average</b>		<b>99,453</b>	<b>995</b>	<b>0.23</b>	<b>1.17</b>

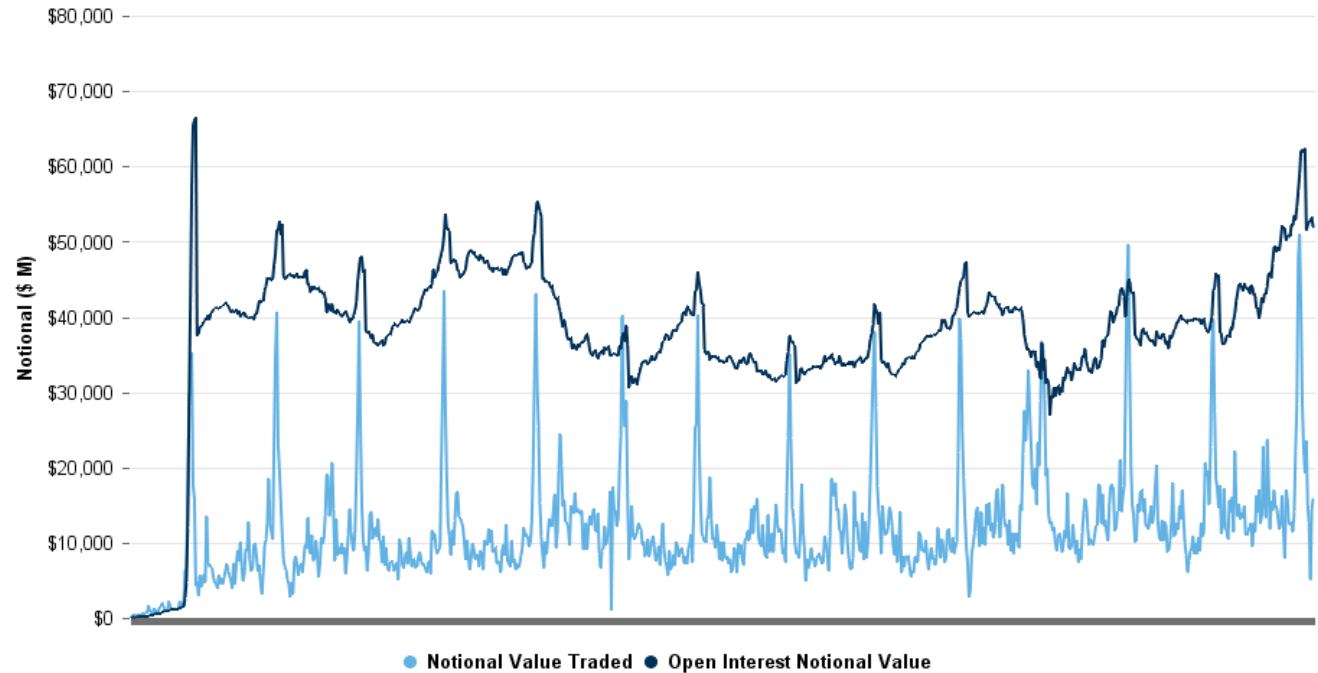
Activity Summary: Last 877 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	211,982	0.0%	541,394	\$21,164	\$54,660	100.0%	100.0%
<b>Sum:</b>	<b>211,982</b>	<b>0.0%</b>	<b>541,394</b>	<b>\$21,164</b>	<b>\$54,660</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
12/29/20		\$15,980		\$52,012
12/28/20	145,374	\$14,501	533,960	\$53,267
12/24/20	51,000	\$5,107	527,697	\$52,852
12/23/20	127,213	\$12,740	527,372	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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