

Liquidity Analysis

Based on data from 31 Dec, 2020 to 05 Jan, 2021

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	1988.98	99,449	994	0.26	1.29
		<b>Average</b>		<b>99,449</b>	<b>994</b>	<b>0.26</b>	<b>1.29</b>

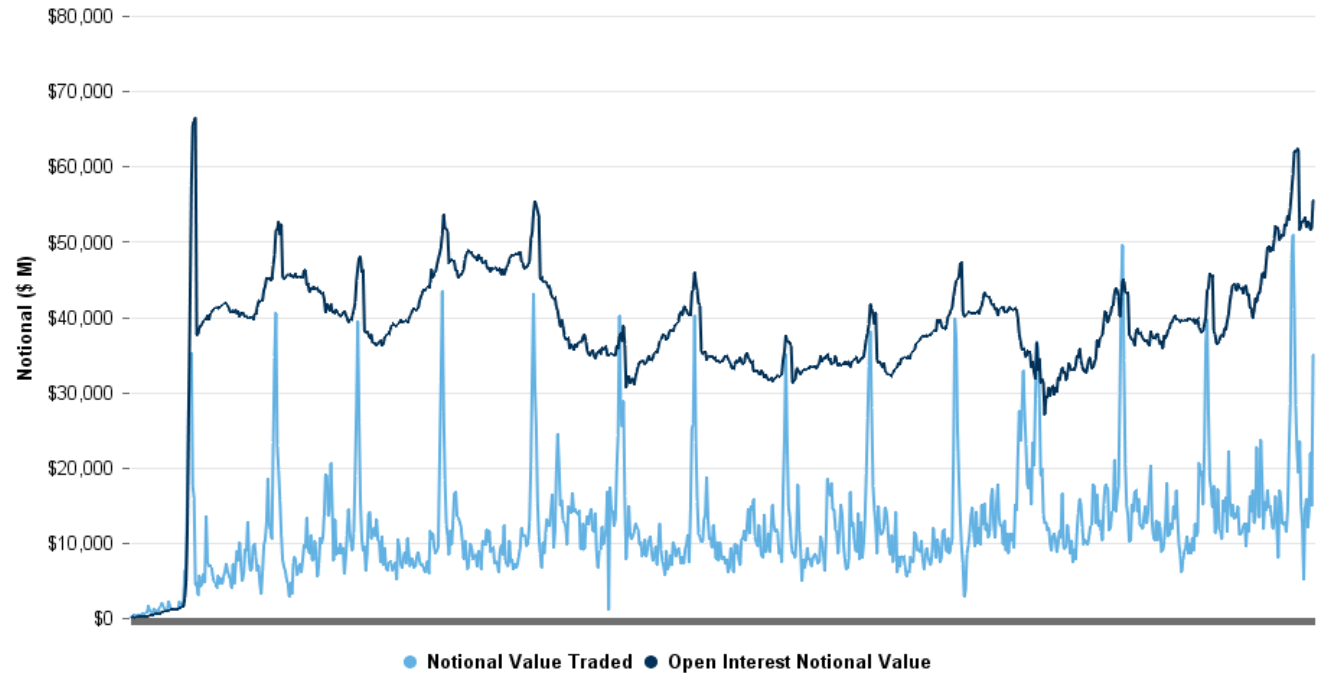
Activity Summary: Last 882 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	218,623	0.0%	535,549	\$23,042	\$55,261	100.0%	100.0%
<b>Sum:</b>	<b>218,623</b>	<b>0.0%</b>	<b>535,549</b>	<b>\$23,042</b>	<b>\$55,261</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
1/6/21		\$35,148		\$55,663
1/5/21	151,470	\$14,967	526,292	\$52,011
1/4/21	226,292	\$22,013	529,996	\$51,568
12/31/20	144,374	\$14,255	532,655	\$52,584
12/30/20	122,691	\$12,125	534,451	\$52,819
12/29/20	163,434	\$15,980	531,916	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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