

Liquidity Analysis

Based on data from 11 Jan, 2021 to 14 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	2120.00	106,000	1,060	0.29	1.37
		Average		106,000	1,060	0.29	1.37

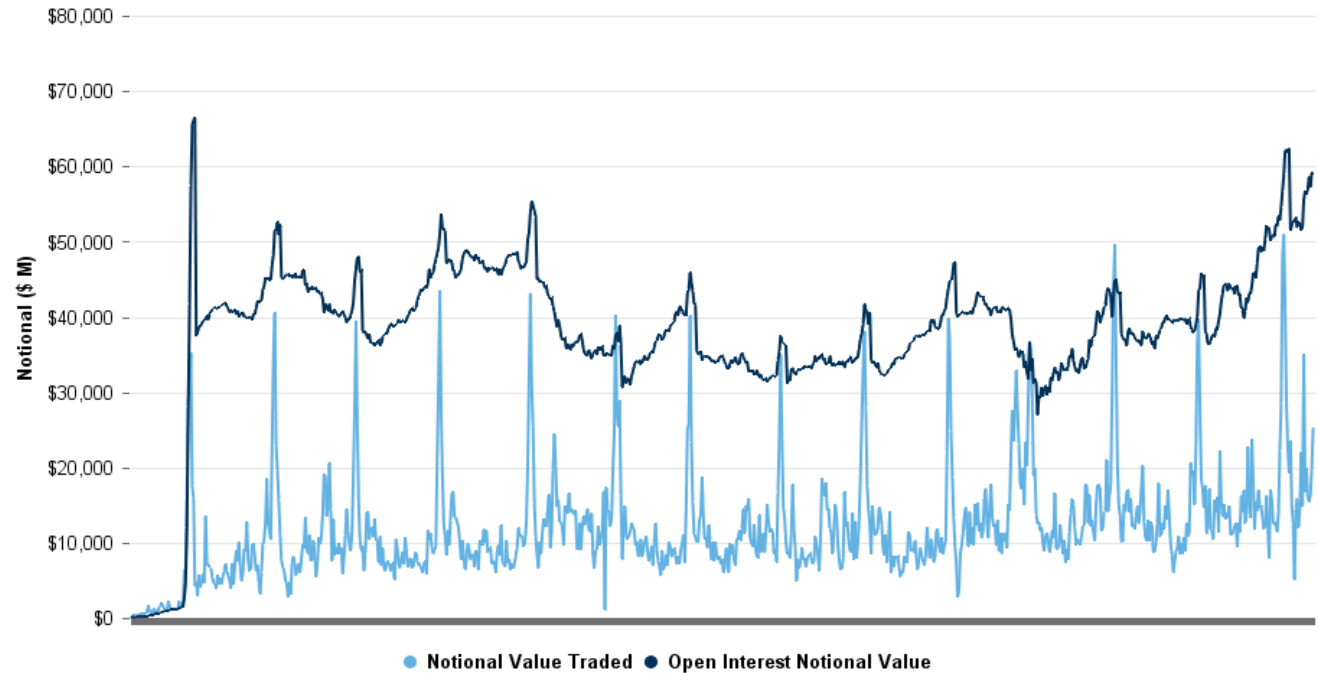
Activity Summary: Last 889 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	164,270	0.0%	518,725	\$17,885	\$55,441	100.0%	100.0%
Sum:	164,270	0.0%	518,725	\$17,885	\$55,441	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
1/15/21		\$25,251		\$59,033
1/14/21	185,185	\$19,941	551,058	\$59,320
1/13/21	156,061	\$16,470	542,957	\$57,304
1/12/21	146,387	\$15,559	552,576	\$58,714
1/11/21	154,445	\$16,133	547,681	\$57,050
1/8/21	191,524	\$20,009	540,057	\$56,489
1/7/21	161,657	\$16,930	542,378	\$56,809
1/6/21	341,363	\$35,148	540,331	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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