

Liquidity Analysis

Based on data from 20 Jan, 2021 to 25 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	2153.40	107,670	1,077	0.30	1.38
		Average		107,670	1,077	0.30	1.38

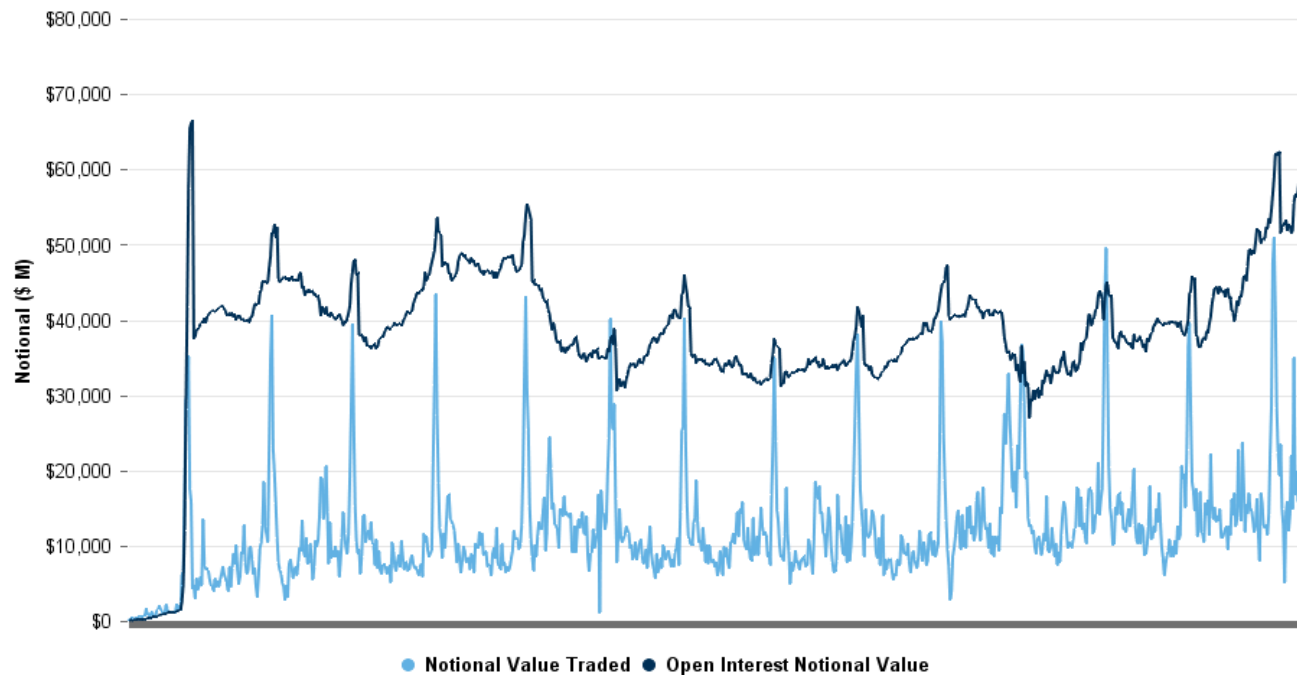
Activity Summary: Last 895 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	175,797	0.0%	517,443	\$19,307	\$56,729	100.0%	100.0%
Sum:	175,797	0.0%	517,443	\$19,307	\$56,729	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
1/26/21		\$20,459		\$59,749
1/25/21	253,040	\$27,341	558,878	\$60,408
1/22/21	198,246	\$21,450	559,148	\$60,574
1/21/21	162,856	\$17,413	558,062	\$59,697
1/20/21	193,842	\$20,913	554,762	\$59,861
1/19/21	179,580	\$19,281	555,199	\$59,650
1/15/21	238,124	\$25,251	556,500	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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