

Liquidity Analysis

Based on data from 15 Feb, 2021 to 18 Feb, 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	2252.20	112,610	1,126	0.31	1.37
		<b>Average</b>		<b>112,610</b>	<b>1,126</b>	<b>0.31</b>	<b>1.37</b>

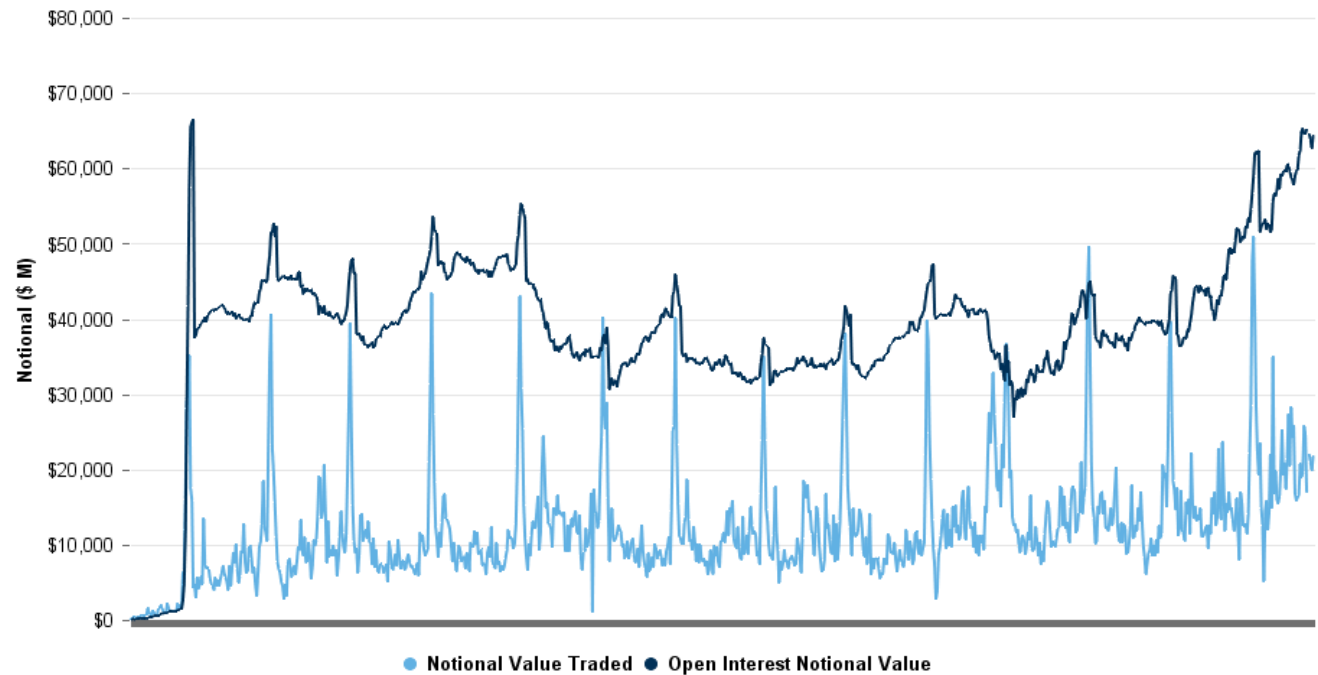
Activity Summary: Last 913 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	174,992	0.0%	511,100	\$20,167	\$59,066	100.0%	100.0%
<b>Sum:</b>	<b>174,992</b>	<b>0.0%</b>	<b>511,100</b>	<b>\$20,167</b>	<b>\$59,066</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
2/19/21		\$21,898		\$64,444
2/18/21	179,276	\$19,879	565,592	\$62,733
2/17/21	186,998	\$21,084	565,734	\$63,920
2/16/21	194,833	\$22,121	569,539	\$64,667
2/15/21				
2/12/21	149,873	\$17,133	570,903	\$65,273
2/11/21	217,049	\$24,757	566,880	\$64,662
2/10/21	227,108	\$25,902	565,907	\$64,559
2/9/21	171,697	\$19,720	569,233	\$65,377
2/8/21	166,079	\$18,981	568,703	\$64,940
2/5/21	187,369	\$20,894	560,312	\$62,472
2/4/21	152,289	\$16,747	562,271	\$61,842
2/3/21	151,654	\$16,339	556,399	\$59,954
2/2/21	148,895	\$15,988	556,076	\$59,740
2/1/21	159,788	\$16,933	557,129	\$59,045
1/29/21	249,987	\$25,851	559,058	\$57,874
1/28/21	232,248	\$24,384	557,672	\$58,567
1/27/21	269,857	\$28,393	559,935	\$58,957
1/26/21	190,689	\$20,459	556,777	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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