

Liquidity Analysis

Based on data from 24 Feb, 2021 to 02 Mar, 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	2221.78	111,089	1,111	0.30	1.34
		Average		111,089	1,111	0.30	1.34

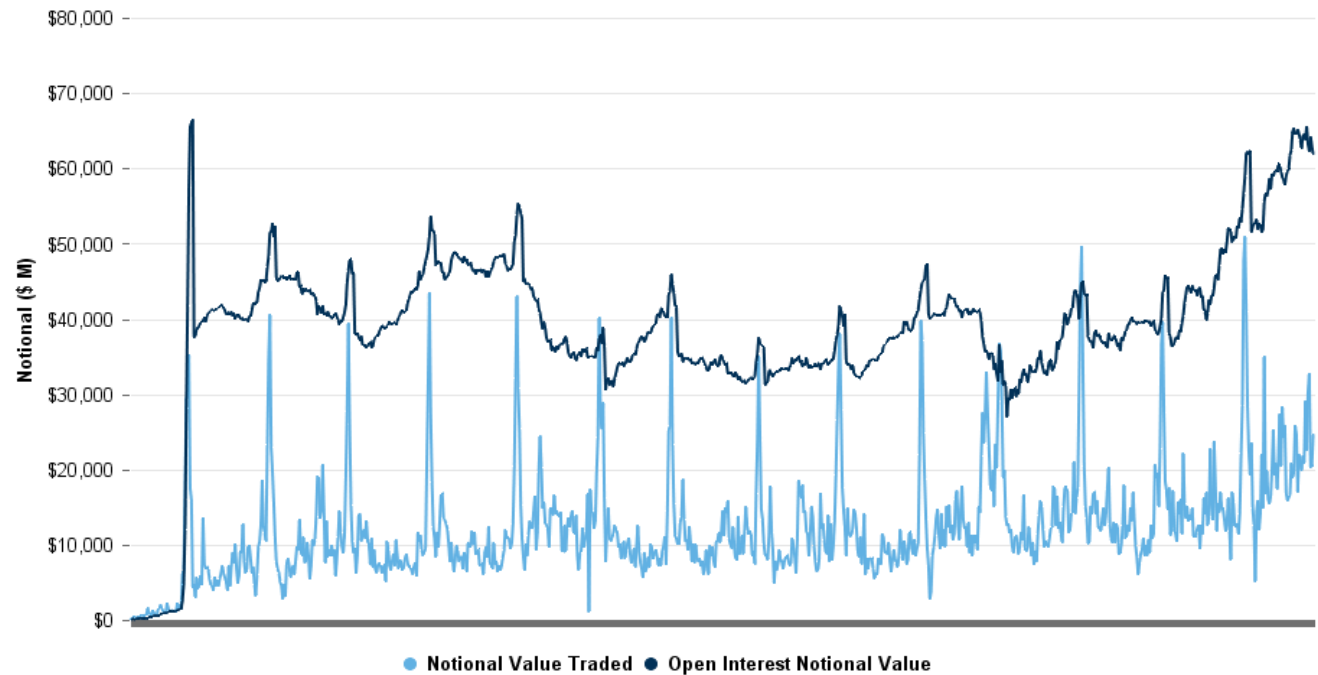
Activity Summary: Last 920 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	186,126	0.0%	539,973	\$22,039	\$63,513	100.0%	100.0%
Sum:	186,126	0.0%	539,973	\$22,039	\$63,513	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
3/3/21		\$24,695		\$61,959
3/2/21	183,772	\$20,482	565,395	\$63,038
3/1/21	179,569	\$20,424	565,766	\$64,335
2/26/21	297,479	\$32,711	567,106	\$62,406
2/25/21	275,708	\$30,328	575,178	\$63,311
2/24/21	198,355	\$22,663	574,693	\$65,691
2/23/21	261,519	\$29,175	572,716	\$63,957
2/22/21	185,781	\$20,901	572,400	\$64,493
2/19/21	193,333	\$21,898	568,621	\$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
2/12/21	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

E-mini Russell 2000 Futures Volume and Open Interest



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