

Liquidity Analysis

Based on data from 04 Mar, 2021 to 09 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	2213.22	110,661	1,107	0.42	1.88
		Average		110,661	1,107	0.42	1.88

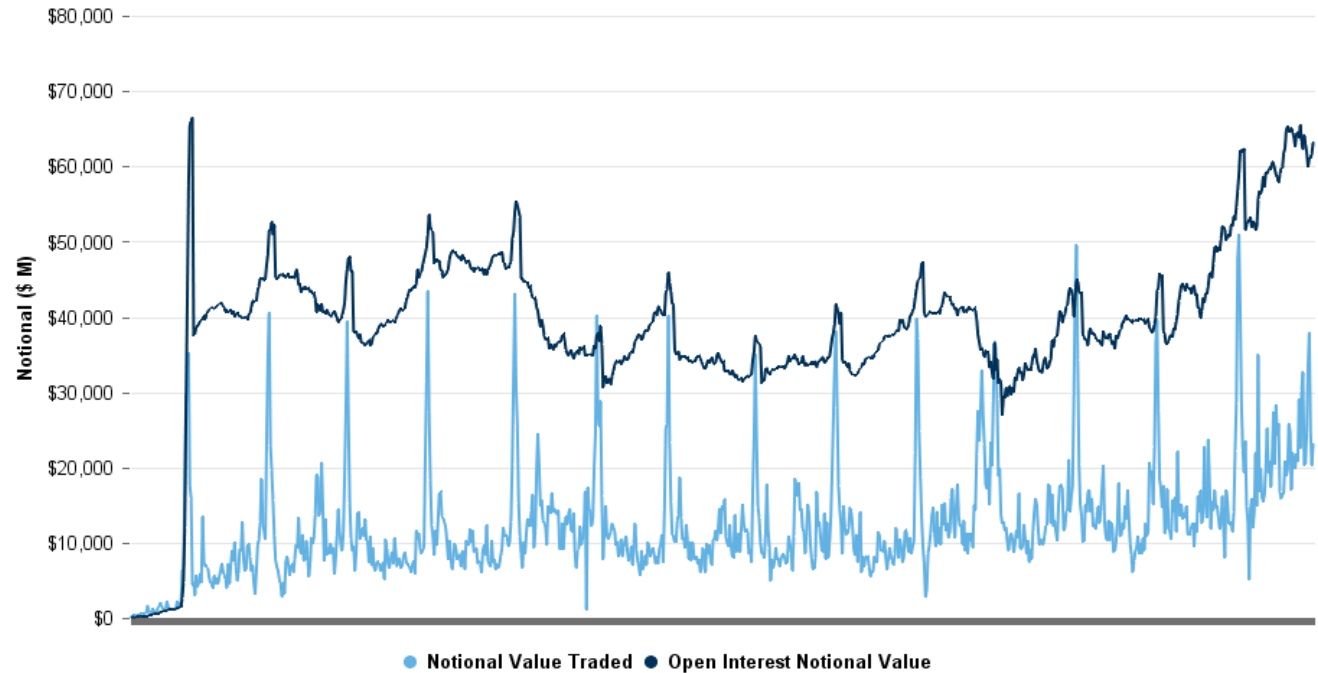
Activity Summary: Last 925 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ 'M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	209,112	0.0%	539,201	\$24,457	\$63,440	100.0%	100.0%
Sum:	209,112	0.0%	539,201	\$24,457	\$63,440	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ 'M)	Contracts	Notl (\$ 'M)
3/10/21		\$23,194		\$63,279
3/9/21	181,846	\$20,417	550,255	\$61,794
3/8/21	223,638	\$24,609	558,183	\$61,207
3/5/21	347,489	\$38,044	558,233	\$61,132
3/4/21	312,113	\$33,465	559,053	\$59,997
3/3/21	223,912	\$24,695	561,842	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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