

Liquidity Analysis

Based on data from 15 Mar, 2021 to 19 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	2309.35	115,468	1,155	0.39	1.69
		Average		115,468	1,155	0.39	1.69

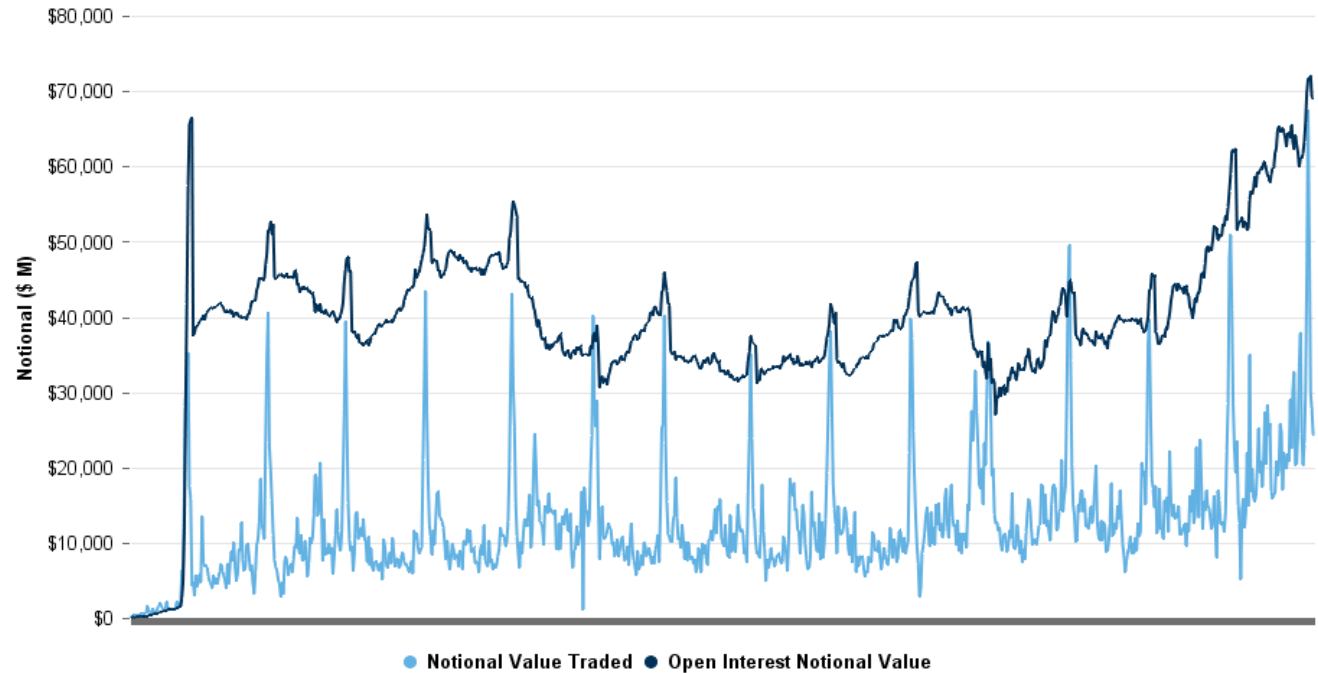
Activity Summary: Last 932 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	254,754	0.0%	548,265	\$29,950	\$65,149	100.0%	100.0%
Sum:	254,754	0.0%	548,265	\$29,950	\$65,149	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
3/19/21		\$24,438		\$68,988
3/18/21	245,954	\$27,825	611,506	\$69,224
3/17/21	256,289	\$29,924	618,117	\$72,221
3/16/21	435,774	\$50,500	614,508	\$71,671
3/15/21	573,636	\$67,599	598,361	\$71,690
3/12/21	388,922	\$45,701	588,097	\$69,844
3/11/21	257,222	\$30,018	562,508	\$65,870
3/10/21	202,991	\$23,194	553,705	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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