

Liquidity Analysis

Based on data from 31 Mar, 2021 to 06 Apr, 2021

10 Contracts

Product	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	10-Contract Notional (\$ '000)	B/A (pts)	B/A (bps)
Russell 2000	RTYM1	RTYM1	2248.38	112,419	1,124	0.29	1.27
		Average		112,419	1,124	0.29	1.27

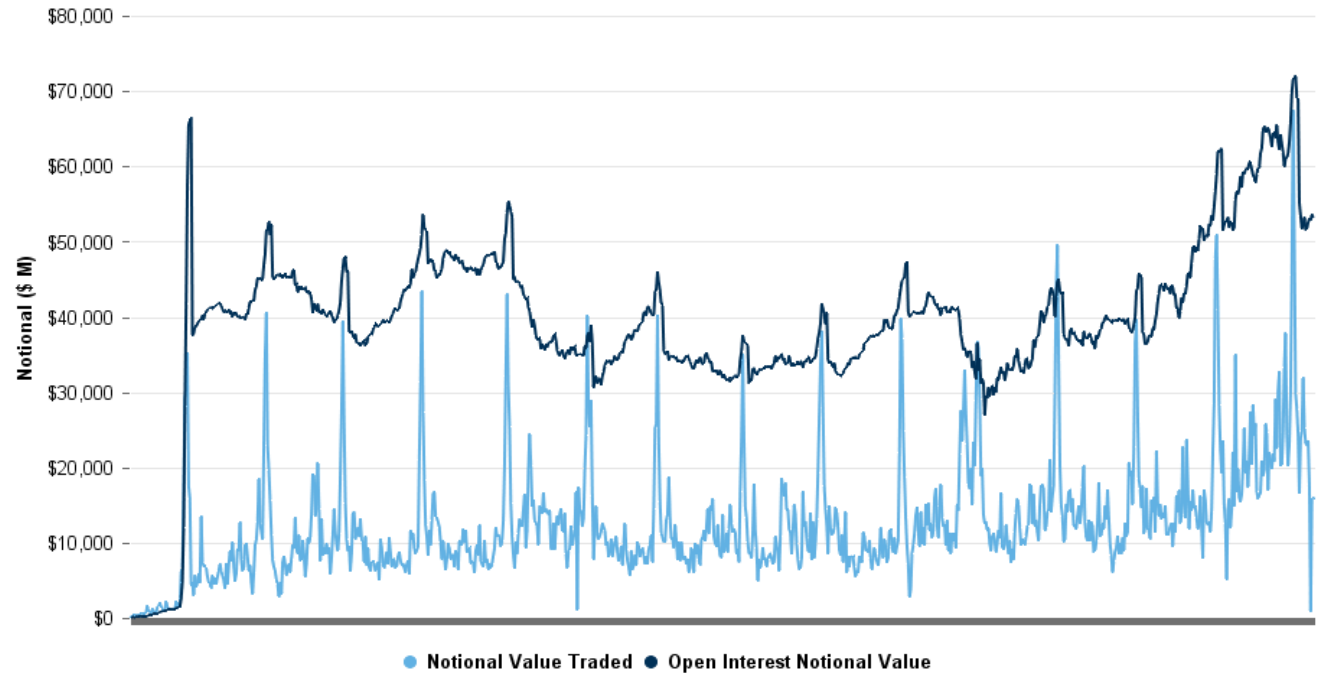
Activity Summary: Last 944 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	229,730	0.0%	505,727	\$26,730	\$59,589	100.0%	100.0%
Sum:	229,730	0.0%	505,727	\$26,730	\$59,589	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
4/6/21		\$15,908		\$53,326
4/5/21	141,281	\$15,987	473,955	\$53,666
4/2/21	9,231	\$1,039	469,947	\$52,918
4/1/21	158,552	\$17,852	471,322	\$53,095
3/31/21	212,765	\$23,644	473,936	\$52,620
3/30/21	210,382	\$23,062	471,978	\$51,771
3/29/21	216,753	\$23,359	479,102	\$51,649
3/26/21	228,973	\$25,399	480,195	\$53,280
3/25/21	294,476	\$32,071	478,567	\$52,199
3/24/21	234,524	\$24,979	487,070	\$51,882
3/23/21	219,119	\$23,888	490,524	\$53,487
3/22/21	147,267	\$16,651	488,858	\$55,279
3/19/21	214,461	\$24,438	605,302	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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