

Liquidity Analysis

Based on data from 05 Apr, 2021 to 08 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	2244.38	112,219	1,122	0.28	1.24
		Average		112,219	1,122	0.28	1.24

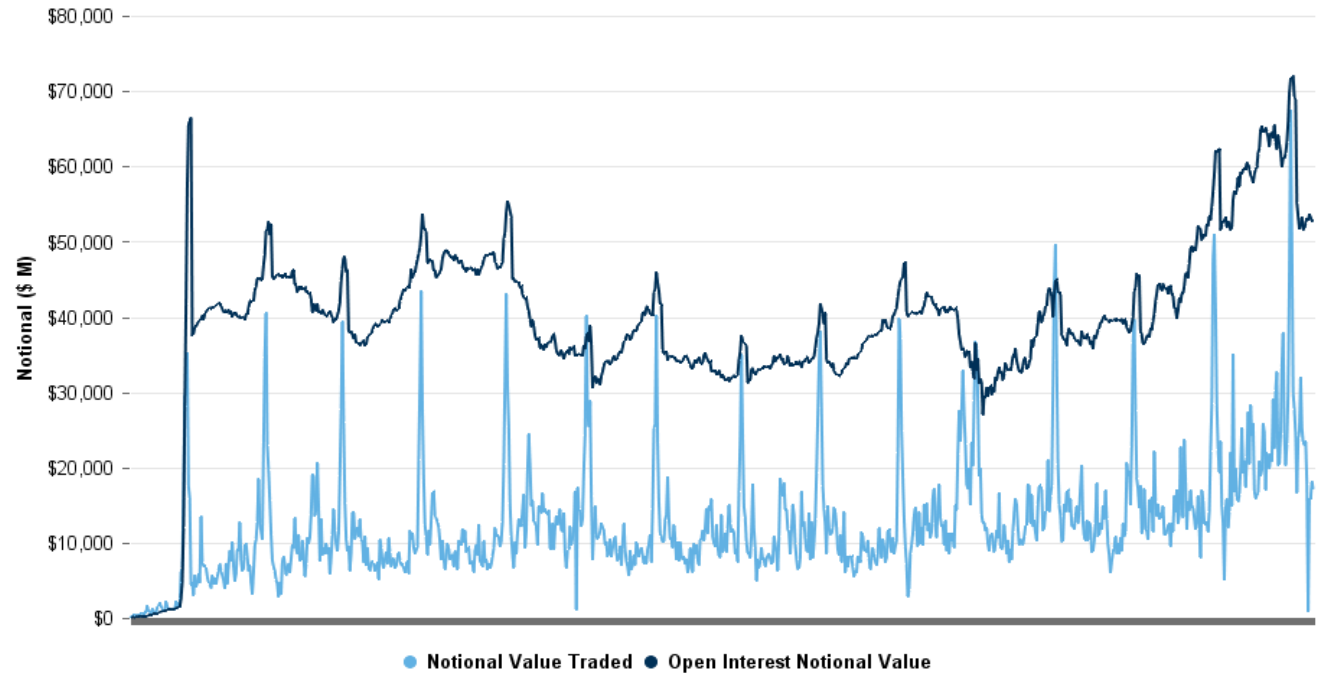
Activity Summary: Last 946 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	225,175	0.0%	498,437	\$26,295	\$58,805	100.0%	100.0%
Sum:	225,175	0.0%	498,437	\$26,295	\$58,805	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
4/8/21		\$17,221		\$52,997
4/7/21	164,251	\$18,225	475,424	\$52,755
4/6/21	141,029	\$15,908	472,635	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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