

Liquidity Analysis

Based on data from 30 Apr, 2021 to 06 May, 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	2251.24	112,562	1,126	0.30	1.35
		<b>Average</b>		<b>112,562</b>	<b>1,126</b>	<b>0.30</b>	<b>1.35</b>

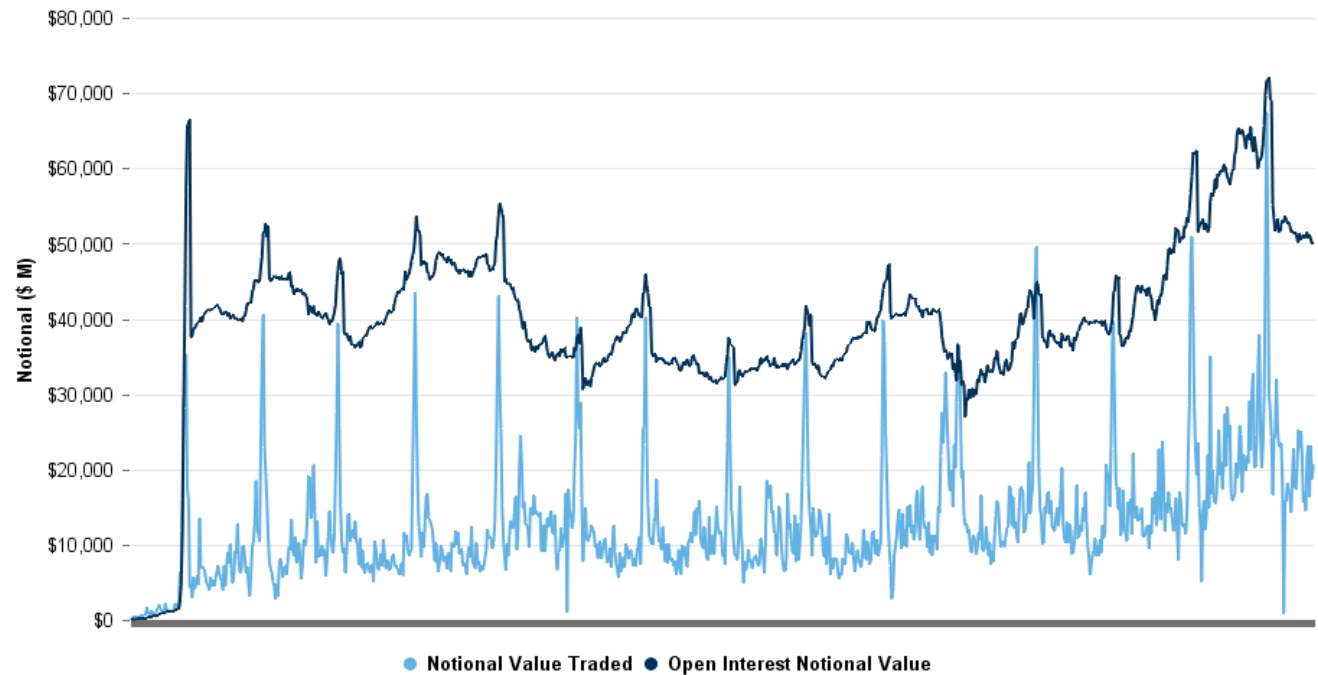
Activity Summary: Last 966 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	165,732	0.0%	434,900	\$19,573	\$51,257	100.0%	100.0%
<b>Sum:</b>	<b>165,732</b>	<b>0.0%</b>	<b>434,900</b>	<b>\$19,573</b>	<b>\$51,257</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
5/6/21		\$20,732		\$50,357
5/5/21	167,587	\$18,741	446,475	\$49,984
5/4/21	206,249	\$23,146	449,938	\$50,713
5/3/21	144,487	\$16,426	450,856	\$51,265
4/30/21	204,947	\$23,174	449,953	\$50,878
4/29/21	190,684	\$21,866	449,122	\$51,546
4/28/21	125,996	\$14,495	443,696	\$51,050
4/27/21	148,070	\$17,007	442,659	\$50,846
4/26/21	137,310	\$15,744	447,399	\$51,317
4/23/21	191,790	\$21,763	447,810	\$50,845
4/22/21	226,019	\$25,182	454,536	\$50,644
4/21/21	206,484	\$23,110	459,174	\$51,412
4/20/21	231,872	\$25,320	460,304	\$50,280
4/19/21	183,928	\$20,502	453,673	\$50,575
4/16/21	154,339	\$17,433	455,044	\$51,446
4/15/21	158,485	\$17,875	458,008	\$51,661
4/14/21	202,756	\$22,759	457,232	\$51,372
4/13/21	171,288	\$19,055	461,538	\$51,530
4/12/21	128,389	\$14,319	463,424	\$51,692
4/9/21	147,366	\$16,499	468,252	\$52,496
4/8/21	153,816	\$17,221	473,283	\$52,997
4/7/21	164,251	\$18,225	475,424	\$52,755

E-mini Russell 2000 Futures Volume and Open Interest



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