

Liquidity Analysis

Based on data from 04 May, 2021 to 10 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	2239.70	111,985	1,120	0.29	1.31
		<b>Average</b>		<b>111,985</b>	<b>1,120</b>	<b>0.29</b>	<b>1.31</b>

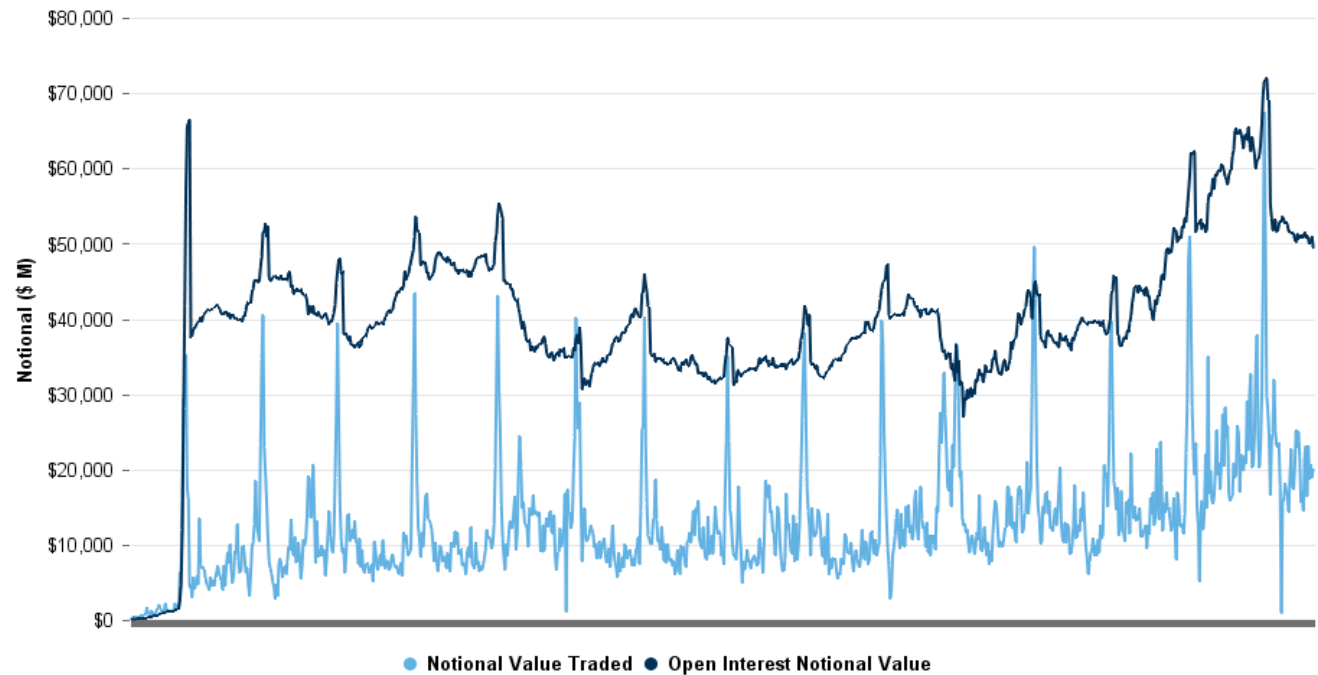
Activity Summary: Last 968 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	168,224	0.0%	430,955	\$19,893	\$50,957	100.0%	100.0%
<b>Sum:</b>	<b>168,224</b>	<b>0.0%</b>	<b>430,955</b>	<b>\$19,893</b>	<b>\$50,957</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
5/10/21		\$20,184		\$49,581
5/7/21	166,901	\$18,926	449,876	\$51,105
5/6/21	185,119	\$20,732	449,343	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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