

Liquidity Analysis

Based on data from 14 May, 2021 to 20 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	2210.80	110,540	1,105	0.29	1.30
		Average		110,540	1,105	0.29	1.30

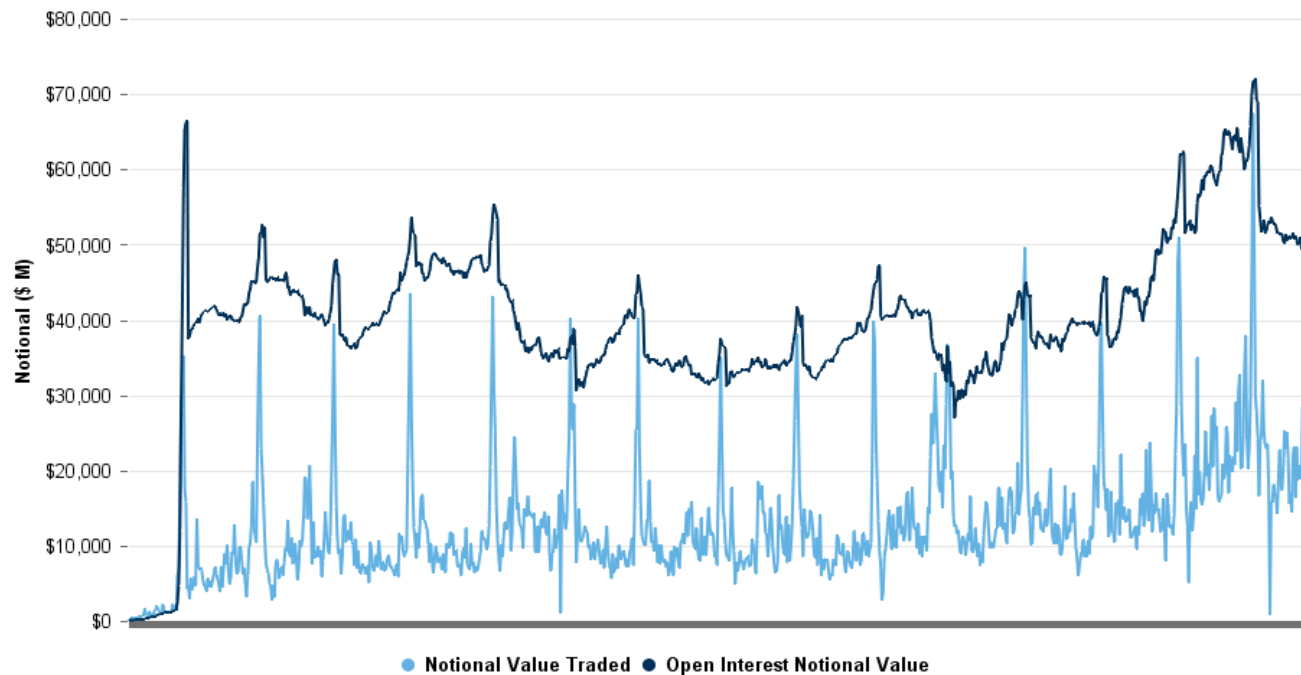
Activity Summary: Last 976 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	180,651	0.0%	430,673	\$20,948	\$50,507	100.0%	100.0%
Sum:	180,651	0.0%	430,673	\$20,948	\$50,507	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
5/20/21		\$17,276		\$50,218
5/19/21	198,364	\$21,743	453,512	\$49,670
5/18/21	172,646	\$19,059	459,819	\$50,973
5/17/21	166,067	\$18,479	459,917	\$51,194
5/14/21	185,707	\$20,638	457,128	\$50,758
5/13/21	253,079	\$27,441	450,726	\$48,825
5/12/21	254,552	\$27,129	452,961	\$48,240
5/11/21	259,575	\$28,596	451,264	\$49,729
5/10/21	182,691	\$20,184	448,638	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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