

Liquidity Analysis

Based on data from 26 May, 2021 to 01 Jun, 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	2270.15	113,508	1,135	0.21	0.93
		Average		113,508	1,135	0.21	0.93

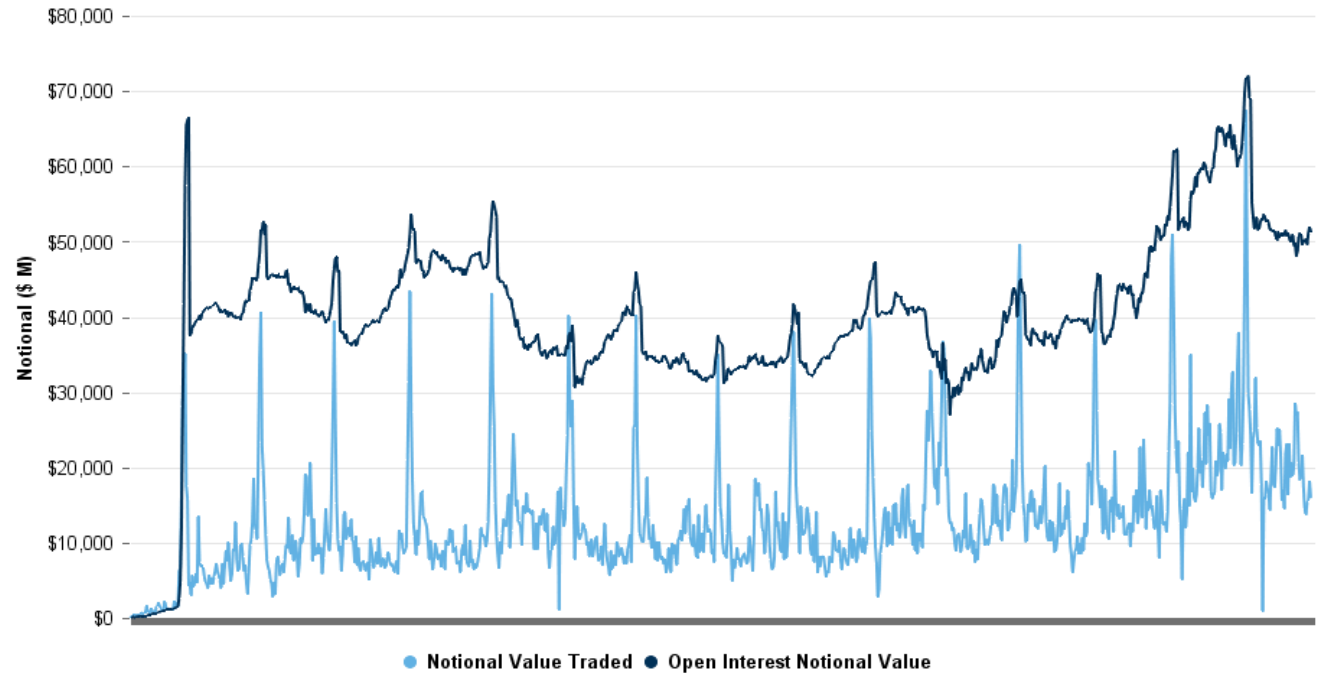
Activity Summary: Last 984 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ 'M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	160,868	0.0%	411,984	\$18,732	\$48,186	100.0%	100.0%
Sum:	160,868	0.0%	411,984	\$18,732	\$48,186	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ 'M)	Contracts	Notl (\$ 'M)
6/1/21		\$19,577		\$52,363
5/31/21				
5/28/21	142,114	\$16,120	453,774	\$51,493
5/27/21	160,767	\$18,255	458,684	\$52,062
5/26/21	139,804	\$15,708	456,428	\$51,232
5/25/21	141,017	\$15,551	451,798	\$49,781
5/24/21	123,399	\$13,735	453,531	\$50,430
5/21/21	132,330	\$14,638	453,350	\$50,112
5/20/21	156,649	\$17,276	455,625	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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