

Liquidity Analysis

Based on data from 01 Jun, 2021 to 04 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	2294.44	114,722	1,147	0.24	1.05
		Average		114,722	1,147	0.24	1.05

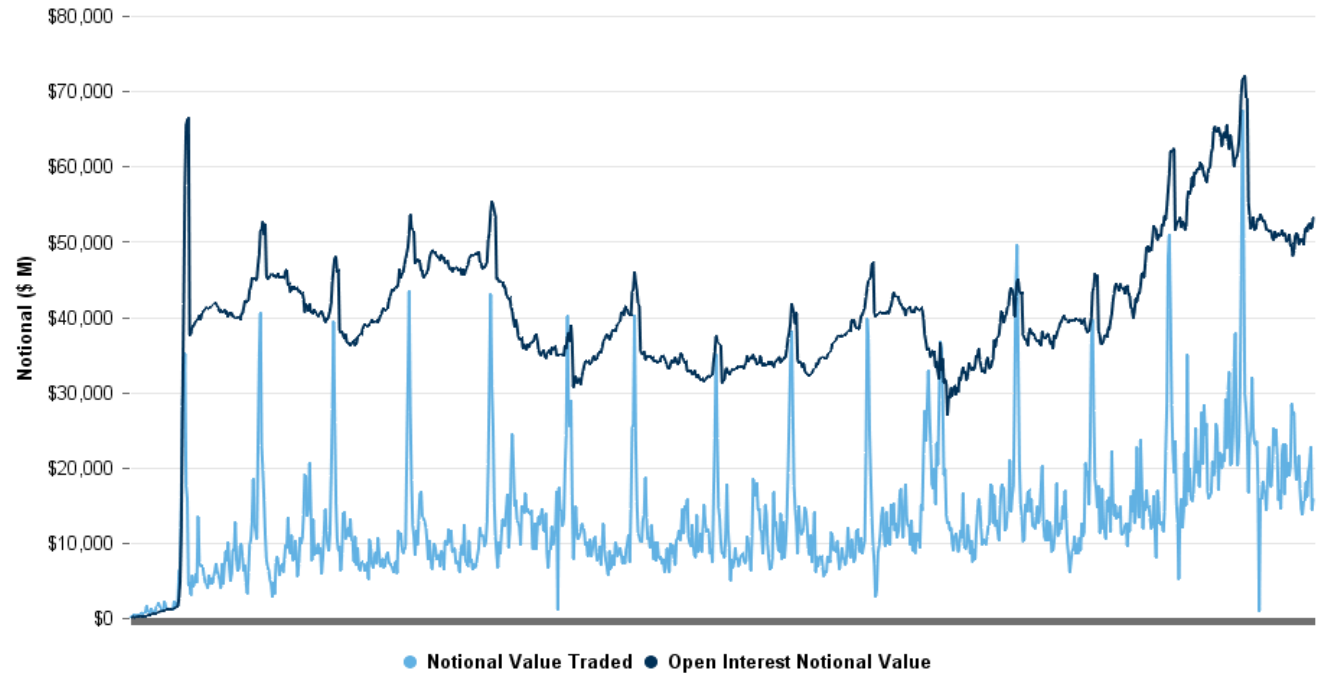
Activity Summary: Last 987 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	167,199	0.0%	431,888	\$19,387	\$50,809	100.0%	100.0%
Sum:	167,199	0.0%	431,888	\$19,387	\$50,809	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
6/7/21		\$15,924		\$53,327
6/4/21	126,358	\$14,447	454,707	\$51,994
6/3/21	200,586	\$22,839	454,711	\$51,789
6/2/21	177,583	\$20,395	454,680	\$52,406
6/1/21	170,687	\$19,577	456,497	\$52,363
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

E-mini Russell 2000 Futures Volume and Open Interest



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