

Liquidity Analysis

Based on data from 16 Apr, 2024 to 22 Apr, 2024

10 Contracts

Product	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	10-Contract Notional (\$ '000)		
					B/A (pts)	B/A (bps)	
Russell 2000	RTYM4	RTYM4	1969.34	98,467	985	0.20	0.99
		Average		98,467	985	0.20	0.99

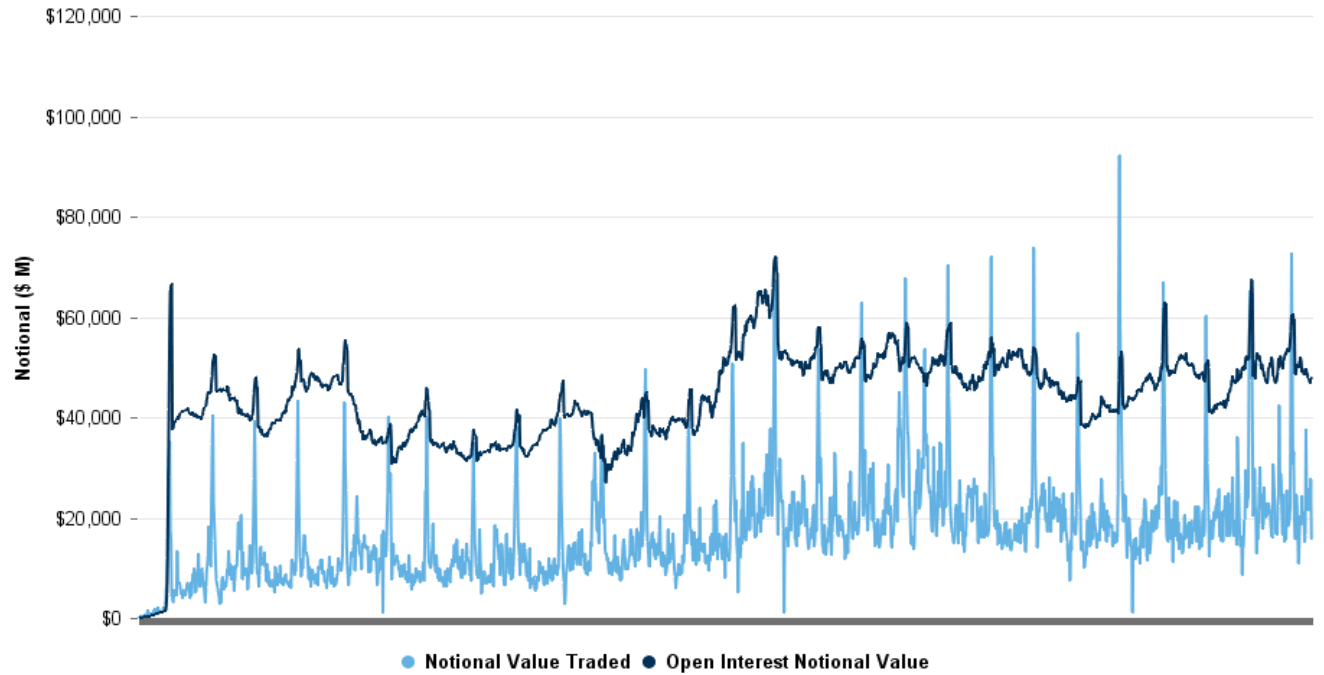
Activity Summary: Last 1,711 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	208,202	0.0%	478,463	\$21,302	\$49,136	100.0%	100.0%
Sum:	208,202	0.0%	478,463	\$21,302	\$49,136	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
4/22/24	159,701	\$15,831	485,367	\$48,115
4/19/24	283,932	\$27,843	485,217	\$47,537
4/18/24	219,766	\$21,516	479,761	\$46,971
4/17/24	232,473	\$22,806	483,737	\$47,463
4/16/24	255,997	\$25,380	481,262	\$47,722
4/15/24	258,966	\$25,780	480,510	\$48,022
4/12/24	212,969	\$21,508	481,114	\$48,652
4/11/24	247,502	\$25,467	479,102	\$49,318
4/10/24	368,545	\$37,651	486,309	\$49,756
4/9/24	160,058	\$16,809	468,849	\$48,506
4/8/24	144,426	\$15,110	467,397	\$48,891
4/5/24	204,193	\$21,260	465,734	\$48,508
4/4/24	197,993	\$20,536	472,587	\$49,070
4/3/24	188,658	\$19,779	474,303	\$49,757
4/2/24	234,306	\$24,400	472,737	\$49,297
4/1/24	177,398	\$18,831	482,667	\$51,306
3/28/24	191,462	\$20,543	484,211	\$51,968
3/27/24	188,343	\$20,138	481,431	\$51,562
3/26/24	132,868	\$13,902	479,199	\$50,196
3/25/24	104,488	\$10,957	477,758	\$50,102

E-mini Russell 2000 Futures Volume and Open Interest



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