

Liquidity Analysis

Based on data from 24 Jun, 2021 to 30 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	RTYU1	RTYU1	2318.36	115,918	1,159	0.23	0.98
		Average		115,918	1,159	0.23	0.98

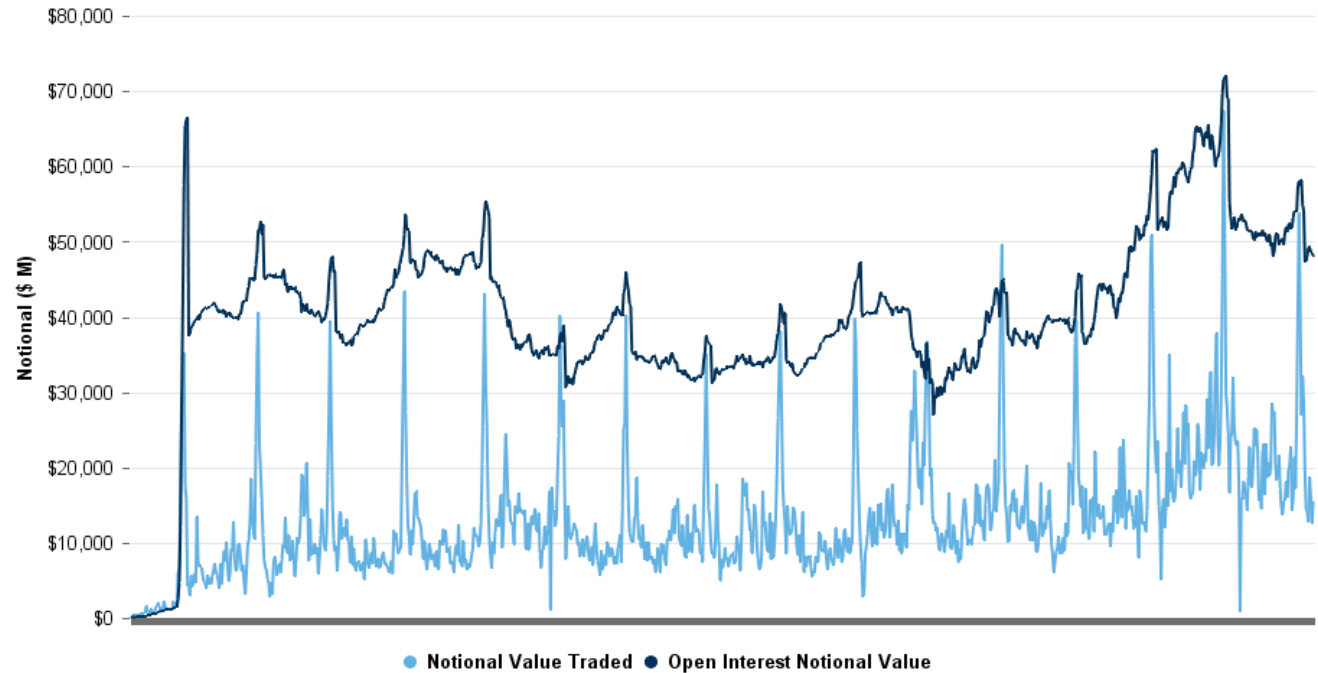
Activity Summary: Last 1,004 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	193,876	0.0%	434,729	\$23,061	\$52,374	100.0%	100.0%
Sum:	193,876	0.0%	434,729	\$23,061	\$52,374	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
6/30/21		\$15,564		\$48,227
6/29/21	109,243	\$12,588	420,941	\$48,507
6/28/21	137,905	\$15,971	421,178	\$48,792
6/25/21	161,208	\$18,797	422,387	\$49,273
6/24/21	110,625	\$12,894	422,822	\$49,290
6/23/21	122,885	\$14,134	420,029	\$48,314
6/22/21	124,863	\$14,312	414,761	\$47,548
6/21/21	169,840	\$19,369	415,673	\$47,437
6/18/21	254,637	\$28,403	482,065	\$54,132
6/17/21	281,613	\$32,182	480,884	\$55,033
6/16/21	234,039	\$27,044	503,628	\$58,271
6/15/21	357,321	\$41,404	496,061	\$57,589
6/14/21	464,106	\$53,953	501,110	\$58,220
6/11/21	354,253	\$41,309	486,186	\$57,344
6/10/21	238,572	\$27,536	467,438	\$54,020
6/9/21	148,442	\$17,262	465,416	\$54,179
6/8/21	183,079	\$21,435	462,600	\$54,181
6/7/21	137,431	\$15,924	460,254	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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