

Liquidity Analysis

Based on data from 01 Jul, 2021 to 07 Jul, 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	2286.93	114,346	1,143	0.26	1.12
		<b>Average</b>		<b>114,346</b>	<b>1,143</b>	<b>0.26</b>	<b>1.12</b>

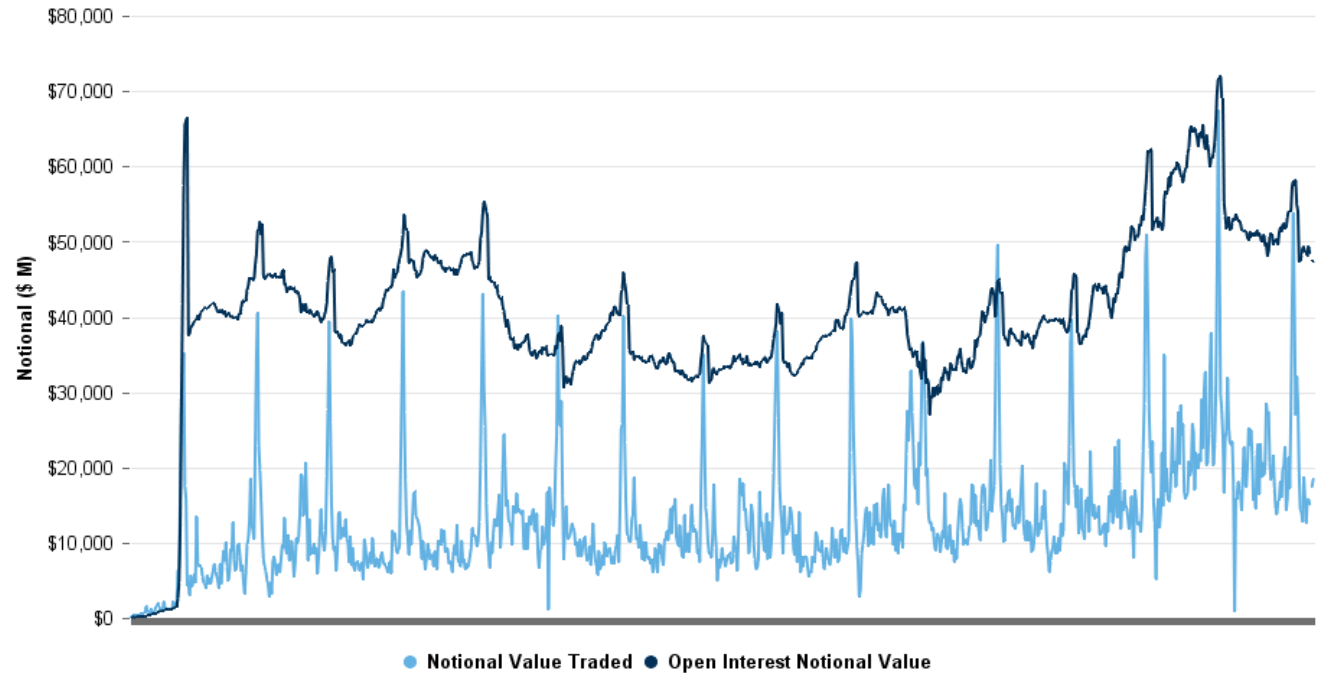
Activity Summary: Last 1,009 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	182,303	0.0%	407,556	\$21,877	\$49,251	100.0%	100.0%
<b>Sum:</b>	<b>182,303</b>	<b>0.0%</b>	<b>407,556</b>	<b>\$21,877</b>	<b>\$49,251</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
7/7/21		\$18,520		\$47,395
7/6/21	154,442	\$17,528	419,777	\$47,642
7/5/21				
7/2/21	132,115	\$15,206	419,879	\$48,587
7/1/21	136,600	\$15,893	425,598	\$49,551
6/30/21	134,880	\$15,564	417,792	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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