

Liquidity Analysis

Based on data from 07 Jul, 2021 to 13 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	2252.60	112,630	1,126	0.25	1.09
		Average		112,630	1,126	0.25	1.09

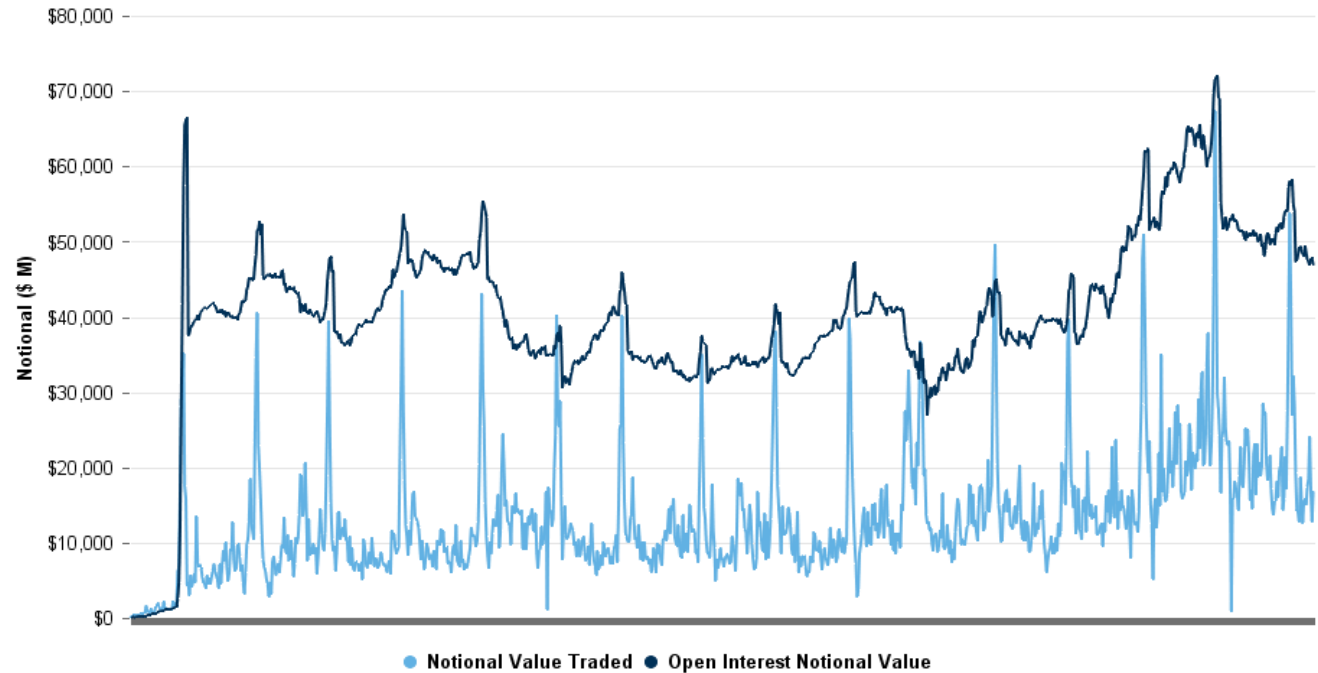
Activity Summary: Last 1,012 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	177,596	0.0%	417,502	\$21,171	\$50,165	100.0%	100.0%
Sum:	177,596	0.0%	417,502	\$21,171	\$50,165	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
7/13/21		\$16,895		\$47,063
7/12/21	112,433	\$12,802	419,836	\$47,812
7/9/21	148,431	\$16,887	420,493	\$47,856
7/8/21	217,621	\$24,235	421,210	\$46,925
7/7/21	164,707	\$18,520	421,408	\$47,395
7/6/21	154,442	\$17,528	419,777	\$47,642
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

E-mini Russell 2000 Futures Volume and Open Interest



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