

Liquidity Analysis

Based on data from 19 Jul, 2021 to 23 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	2190.02	109,501	1,095	0.21	0.97
		Average		109,501	1,095	0.21	0.97

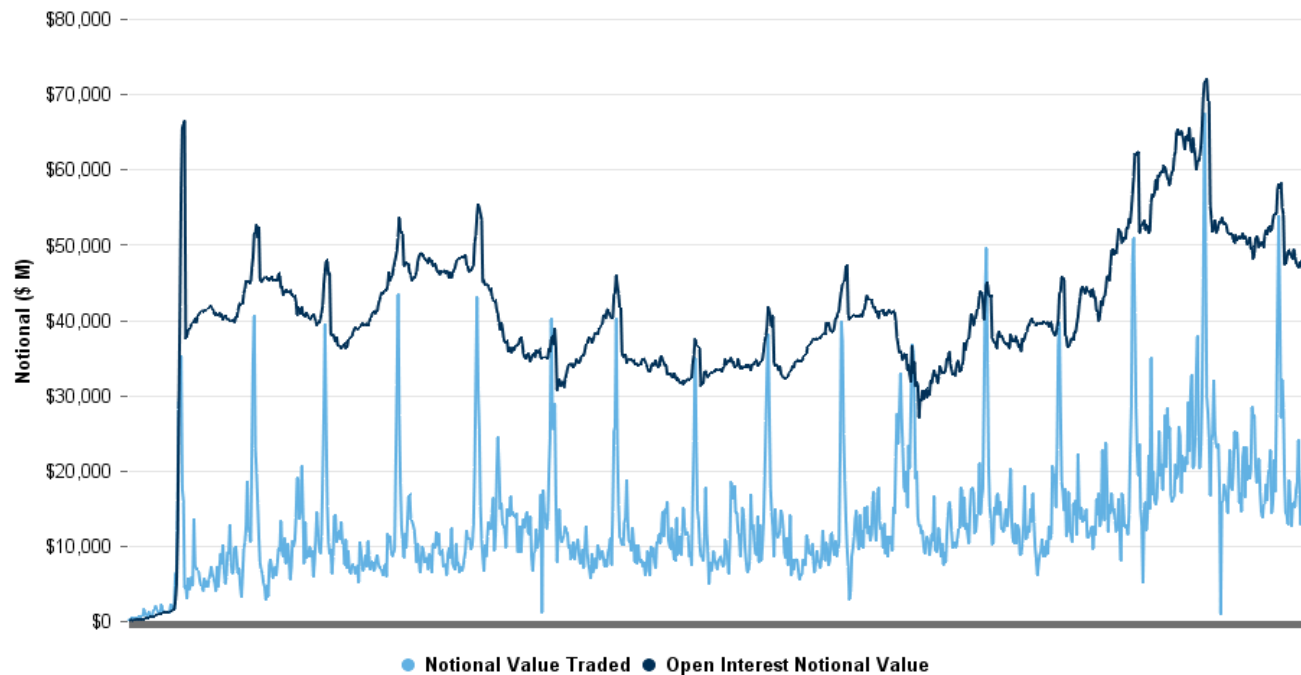
Activity Summary: Last 1,020 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	161,936	0.0%	409,918	\$18,937	\$48,542	100.0%	100.0%
Sum:	161,936	0.0%	409,918	\$18,937	\$48,542	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
7/23/21		\$17,224		\$50,070
7/22/21	187,893	\$20,619	454,071	\$49,846
7/21/21	187,403	\$20,908	448,614	\$50,091
7/20/21	252,994	\$27,728	452,386	\$49,725
7/19/21	310,244	\$32,993	458,833	\$48,786
7/16/21	189,088	\$20,411	447,979	\$48,333
7/15/21	224,565	\$24,554	444,532	\$48,611
7/14/21	177,015	\$19,465	427,257	\$46,999
7/13/21	151,240	\$16,895	421,284	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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