

Liquidity Analysis

Based on data from 26 Jul, 2021 to 30 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	2215.98	110,799	1,108	0.21	0.94
		<b>Average</b>		<b>110,799</b>	<b>1,108</b>	<b>0.21</b>	<b>0.94</b>

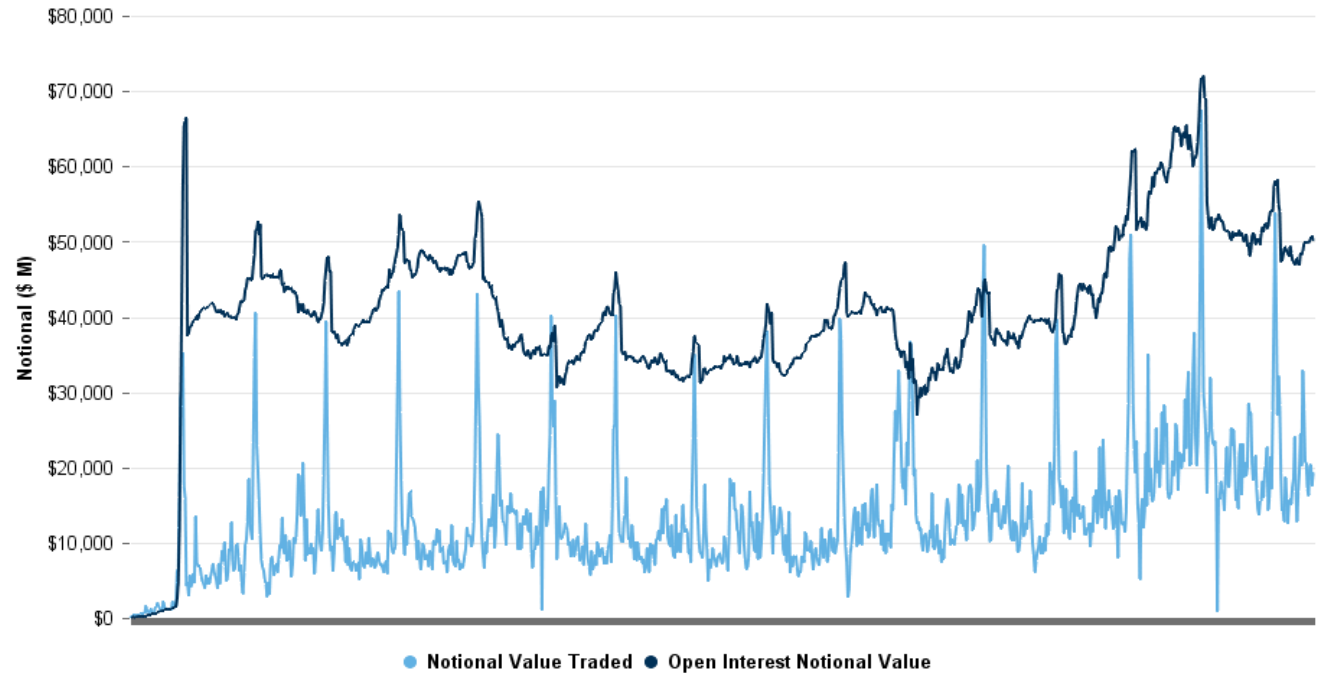
Activity Summary: Last 1,025 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	170,346	0.0%	417,824	\$19,805	\$48,897	100.0%	100.0%
<b>Sum:</b>	<b>170,346</b>	<b>0.0%</b>	<b>417,824</b>	<b>\$19,805</b>	<b>\$48,897</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
7/30/21		\$19,413		\$50,202
7/29/21	157,982	\$17,674	454,028	\$50,811
7/28/21	182,307	\$20,242	455,074	\$50,622
7/27/21	185,867	\$20,322	457,067	\$49,988
7/26/21	148,101	\$16,390	451,089	\$49,928
7/23/21	156,223	\$17,224	453,893	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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