

Liquidity Analysis

Based on data from 04 Aug, 2021 to 10 Aug, 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	2228.16	111,408	1,114	0.21	0.96
		Average		111,408	1,114	0.21	0.96

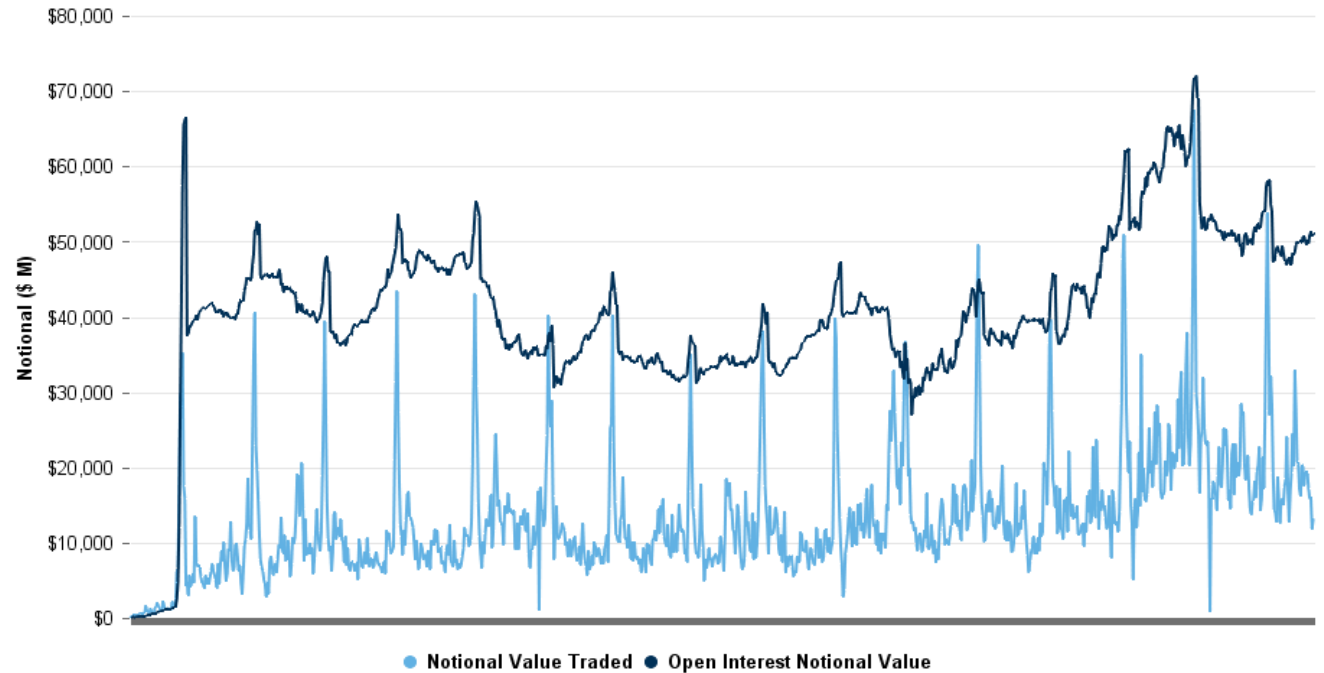
Activity Summary: Last 1,032 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	167,994	0.0%	428,418	\$19,115	\$49,682	100.0%	100.0%
Sum:	167,994	0.0%	428,418	\$19,115	\$49,682	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
8/10/21		\$13,206		\$50,982
8/9/21	106,891	\$11,933	455,878	\$50,860
8/6/21	142,650	\$16,019	457,140	\$51,322
8/5/21	142,403	\$15,897	455,811	\$50,933
8/4/21	156,787	\$17,181	455,664	\$49,947
8/3/21	173,281	\$19,229	453,220	\$50,325
8/2/21	175,730	\$19,426	449,798	\$49,737
7/30/21	174,767	\$19,413	451,750	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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