

Liquidity Analysis

Based on data from 02 Sep, 2021 to 07 Sep, 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	2279.38	113,969	1,140	0.19	0.84
		Average		113,969	1,140	0.19	0.84

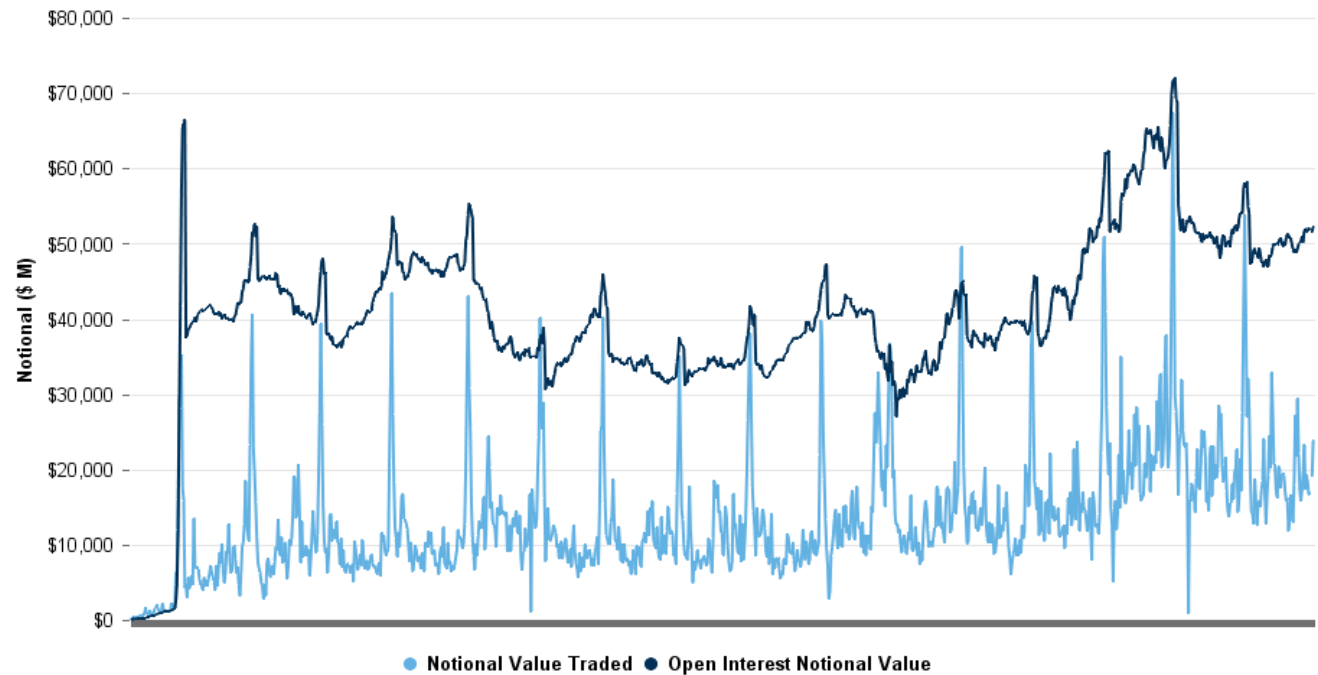
Activity Summary: Last 1,053 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	154,819	0.0%	412,253	\$18,312	\$48,397	100.0%	100.0%
Sum:	154,819	0.0%	412,253	\$18,312	\$48,397	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
9/8/21		\$24,009		\$52,388
9/7/21	168,435	\$19,162	453,868	\$51,655
9/6/21				
9/3/21	146,830	\$16,818	453,267	\$51,925
9/2/21	145,452	\$16,735	453,340	\$52,159
9/1/21	161,441	\$18,457	453,302	\$51,778
8/31/21	169,979	\$19,303	454,626	\$51,671
8/30/21	154,546	\$17,515	458,581	\$51,954
8/27/21	206,090	\$23,446	455,780	\$51,851
8/26/21	180,526	\$19,983	453,077	\$50,172
8/25/21	155,025	\$17,342	455,528	\$50,938
8/24/21	143,096	\$15,941	451,736	\$50,340
8/23/21	158,038	\$17,436	454,528	\$50,224
8/20/21	206,366	\$22,342	458,549	\$49,993
8/19/21	277,068	\$29,495	463,870	\$49,374
8/18/21	202,535	\$21,823	454,020	\$48,989
8/17/21	249,998	\$27,180	454,408	\$49,399
8/16/21	164,576	\$18,115	443,637	\$48,851
8/13/21	116,858	\$12,984	444,081	\$49,334
8/12/21	132,485	\$14,855	446,011	\$50,009
8/11/21	148,639	\$16,712	451,519	\$50,749
8/10/21	118,028	\$13,206	455,848	\$50,982

E-mini Russell 2000 Futures Volume and Open Interest



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