

Liquidity Analysis

Based on data from 07 Sep, 2021 to 10 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	2249.02	112,451	1,125	0.19	0.85
		<b>Average</b>		<b>112,451</b>	<b>1,125</b>	<b>0.19</b>	<b>0.85</b>

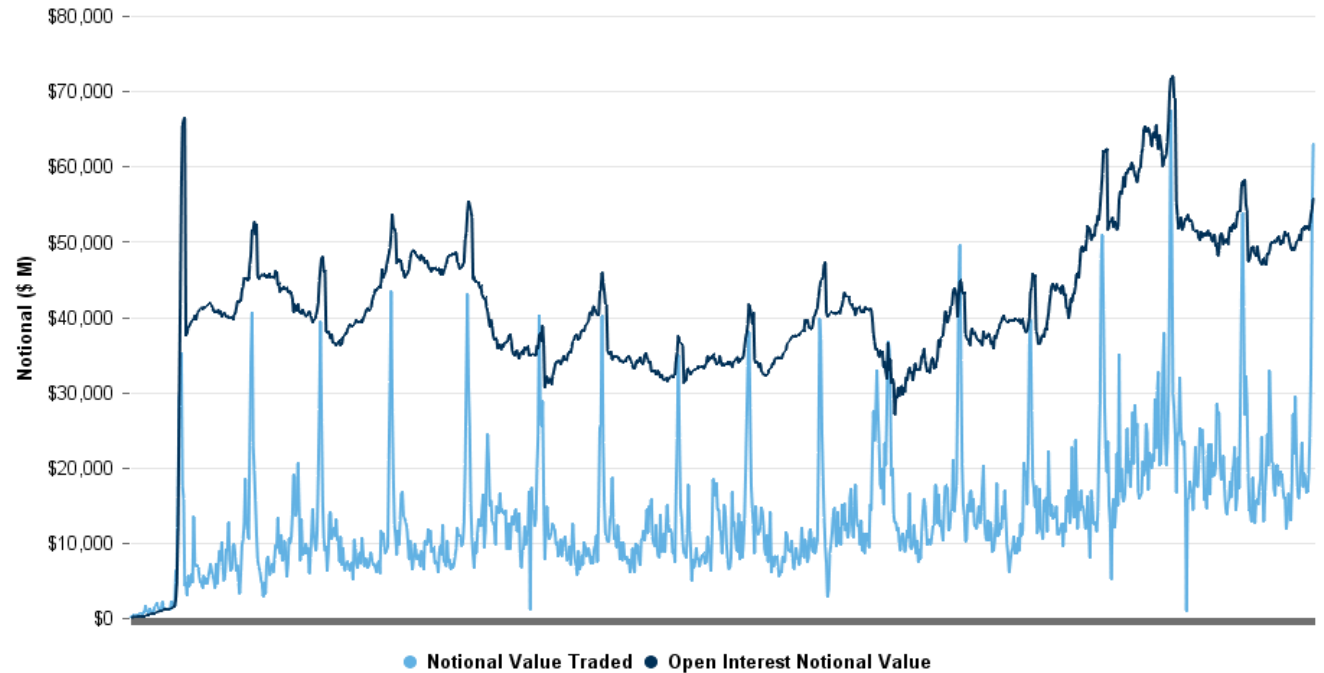
Activity Summary: Last 1,055 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	193,977	0.0%	435,495	\$24,748	\$51,380	100.0%	100.0%
<b>Sum:</b>	<b>193,977</b>	<b>0.0%</b>	<b>435,495</b>	<b>\$24,748</b>	<b>\$51,380</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
9/13/21		\$63,130		\$55,818
9/10/21	478,812	\$53,279	493,043	\$54,457
9/9/21	297,301	\$33,441	478,910	\$53,664
9/8/21	213,429	\$24,009	465,837	\$52,388
9/7/21	168,435	\$19,162	453,868	\$51,655
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

E-mini Russell 2000 Futures Volume and Open Interest



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