

Liquidity Analysis

Based on data from 26 Nov, 2021 to 02 Dec, 2021

10 Contracts

Product	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	10-Contract Notional (\$ '000)	B/A (pts)	B/A (bps)
Russell 2000	RTYZ1	RTYZ1	2189.66	109,483	1,095	0.28	1.29
		<b>Average</b>		<b>109,483</b>	<b>1,095</b>	<b>0.28</b>	<b>1.29</b>

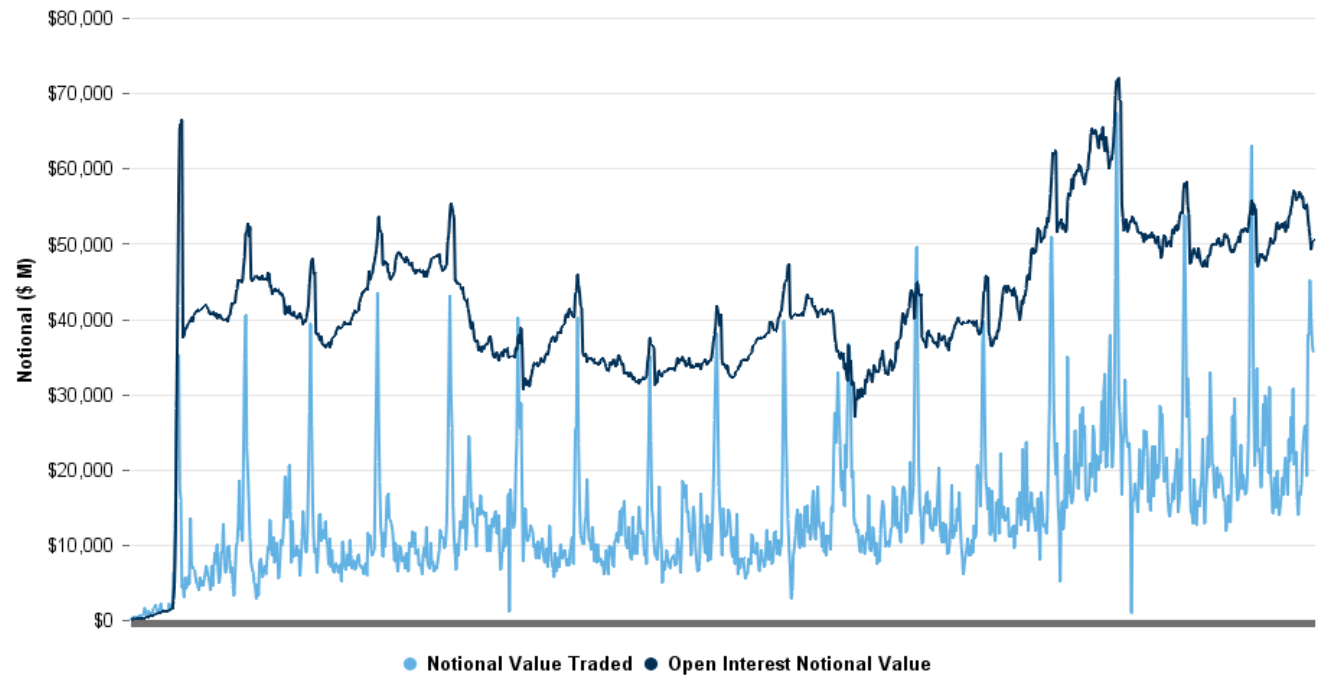
Activity Summary: Last 1,113 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	228,054	0.0%	468,199	\$26,239	\$54,627	100.0%	100.0%
<b>Sum:</b>	<b>228,054</b>	<b>0.0%</b>	<b>468,199</b>	<b>\$26,239</b>	<b>\$54,627</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
12/3/21	330,155	\$35,645	467,099	\$50,430
12/2/21	334,115	\$36,839	456,383	\$50,311
12/1/21	375,174	\$40,262	458,838	\$49,333
11/30/21	412,401	\$45,308	464,242	\$51,017
11/29/21	339,058	\$37,978	464,766	\$52,105
11/26/21	338,127	\$37,926	476,988	\$53,529
11/24/21	165,149	\$19,248	474,039	\$55,229
11/23/21	221,937	\$25,848	473,546	\$55,130
11/22/21	222,161	\$25,906	470,438	\$54,729
11/19/21	209,217	\$24,507	468,513	\$54,908
11/18/21	186,909	\$22,094	477,531	\$56,488
11/17/21	153,449	\$18,216	471,789	\$56,051
11/16/21	138,671	\$16,674	471,919	\$56,757
11/15/21	142,646	\$17,125	473,779	\$57,048
11/12/21	115,995	\$13,979	467,377	\$56,330
11/11/21	131,928	\$15,885	466,295	\$56,122
11/10/21	188,338	\$22,500	467,951	\$55,882
11/9/21	174,439	\$21,166	467,302	\$56,710
11/8/21	170,195	\$20,779	467,694	\$57,091
11/5/21	253,617	\$30,869	464,979	\$56,639
11/4/21	185,450	\$22,261	460,710	\$55,338

E-mini Russell 2000 Futures Volume and Open Interest



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