

Liquidity Analysis

Based on data from 14 Sep, 2021 to 20 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	2219.49	110,974	1,110	0.32	1.44
Russell 2000	RTYZ1	RTYZ1	2219.49	110,974	1,110	0.30	1.34
		Average		110,974	1,110	0.31	1.39

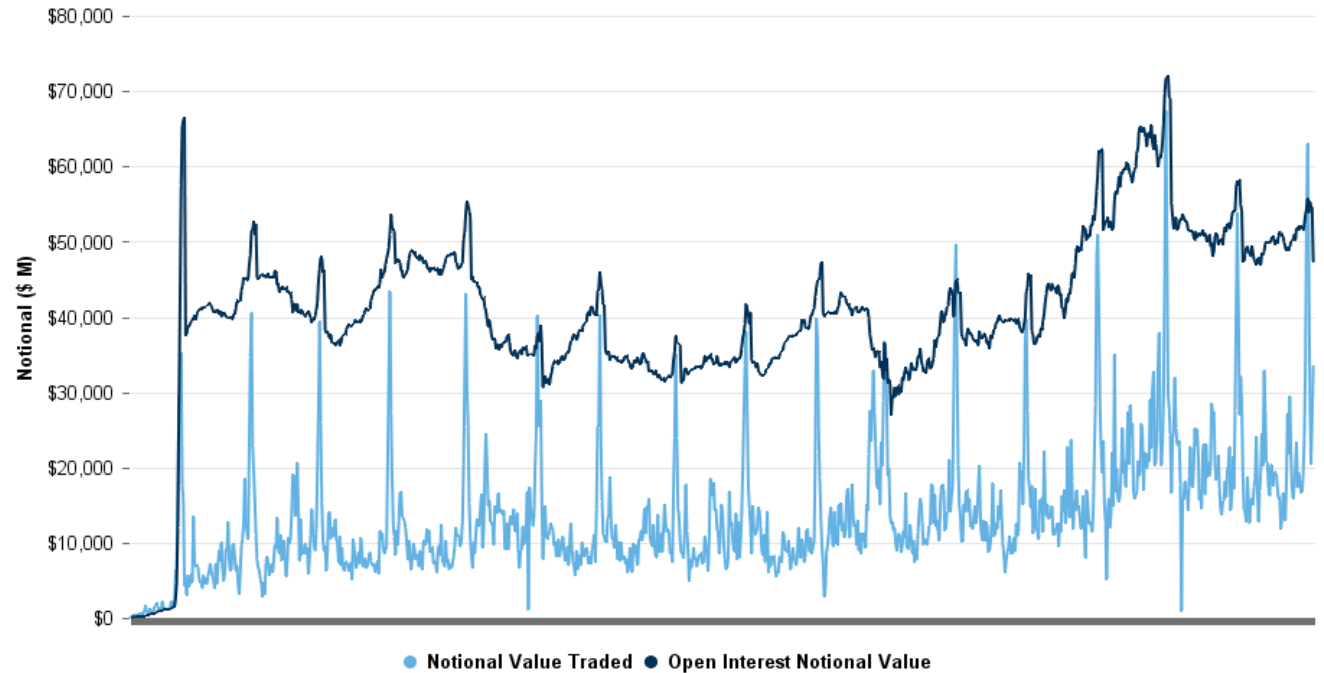
Activity Summary: Last 1,060 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	223,122	0.0%	444,798	\$26,693	\$52,351	100.0%	100.0%
Sum:	223,122	0.0%	444,798	\$26,693	\$52,351	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
9/20/21		\$33,539		\$47,437
9/17/21	235,590	\$26,249	489,322	\$54,585
9/16/21	184,436	\$20,552	491,584	\$54,793
9/15/21	265,387	\$29,607	495,881	\$55,383
9/14/21	433,979	\$47,906	484,769	\$53,836
9/13/21	564,057	\$63,130	498,978	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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