

Liquidity Analysis

Based on data from 05 Oct, 2021 to 11 Oct, 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	2225.66	111,283	1,113	0.19	0.87
		Average		111,283	1,113	0.19	0.87

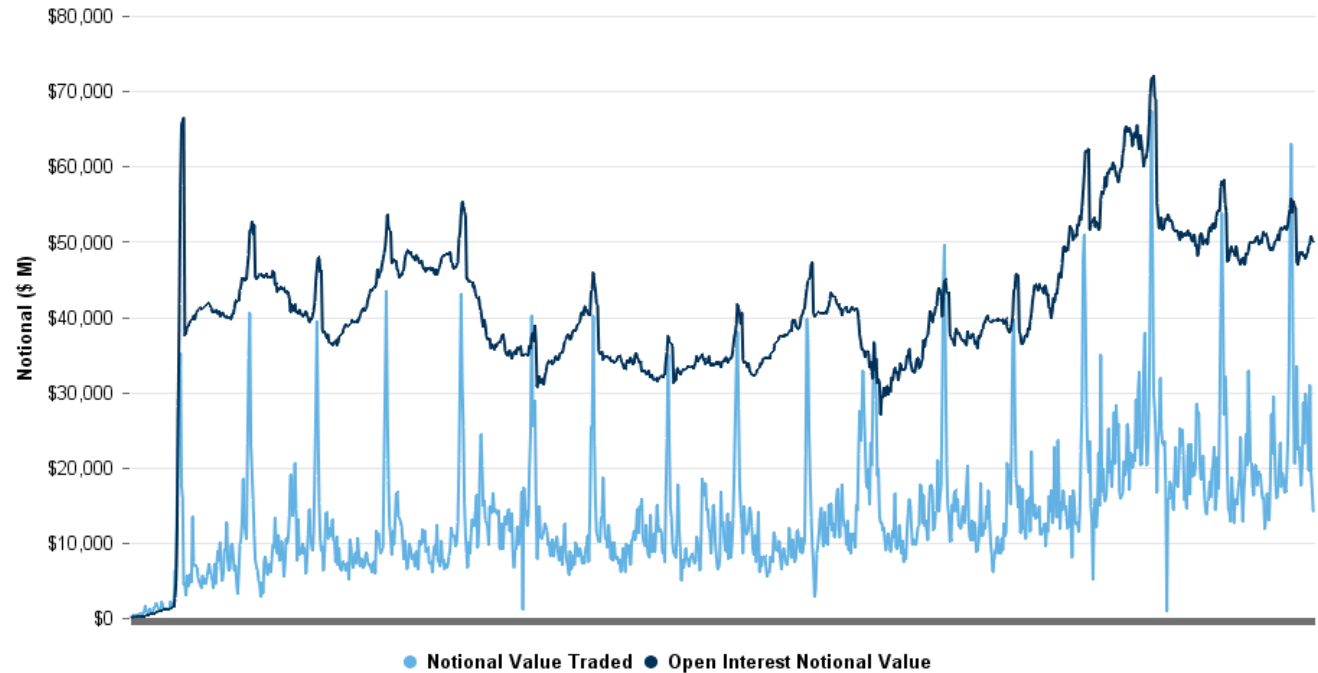
Activity Summary: Last 1,075 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	235,131	0.0%	429,856	\$26,811	\$50,211	100.0%	100.0%
Sum:	235,131	0.0%	429,856	\$26,811	\$50,211	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
10/11/21		\$14,248		\$50,128
10/8/21	154,316	\$17,199	451,257	\$50,302
10/7/21	173,010	\$19,438	453,108	\$50,928
10/6/21	280,946	\$31,075	450,029	\$49,778
10/5/21	176,694	\$19,644	445,599	\$49,570
10/4/21	239,702	\$26,545	442,063	\$48,730
10/1/21	248,320	\$27,757	432,171	\$48,313
9/30/21	272,441	\$29,979	434,819	\$47,836
9/29/21	208,256	\$23,136	435,430	\$48,367
9/28/21	257,976	\$28,713	432,574	\$48,130
9/27/21	182,556	\$20,784	427,754	\$48,679
9/24/21	156,718	\$17,584	430,352	\$48,261
9/23/21	183,571	\$20,699	431,913	\$48,683
9/22/21	205,693	\$22,779	431,838	\$47,803
9/21/21	205,948	\$22,458	431,726	\$47,064
9/20/21	308,152	\$33,539	435,806	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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