

Liquidity Analysis

Based on data from 20 Oct, 2021 to 26 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	2294.92	114,746	1,147	0.16	0.71
		Average		114,746	1,147	0.16	0.71

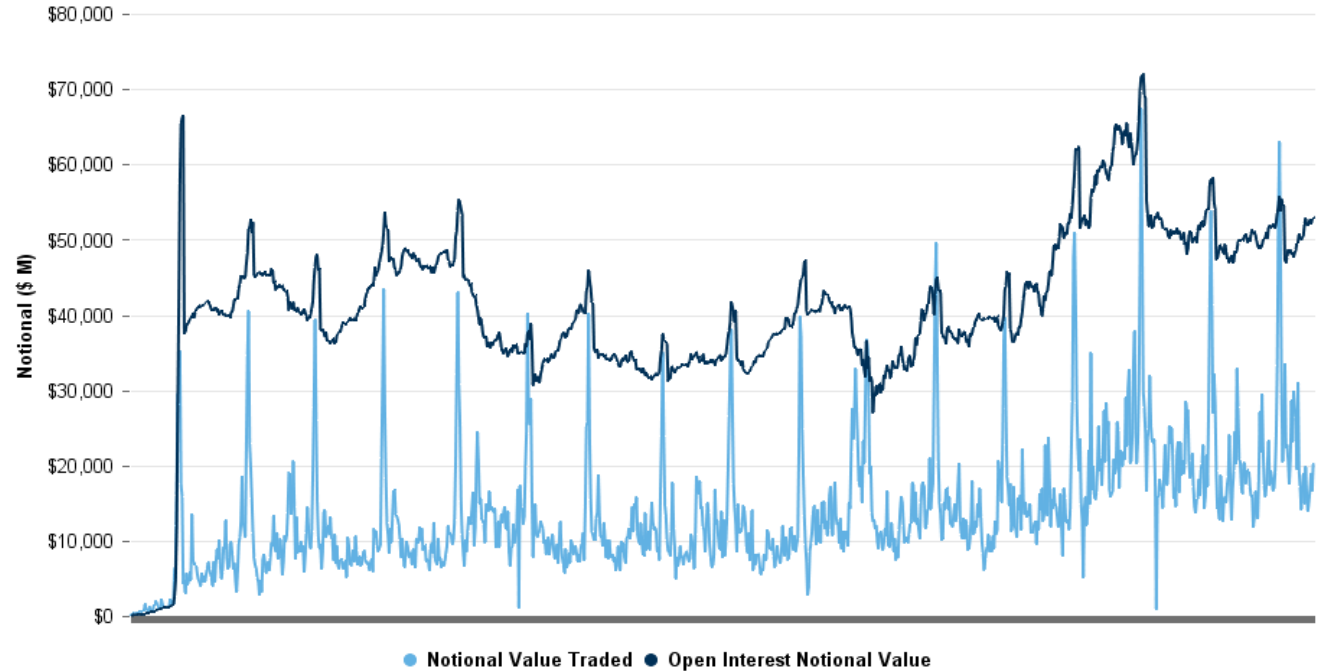
Activity Summary: Last 1,086 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ 'M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	173,107	0.0%	428,954	\$20,344	\$50,621	100.0%	100.0%
Sum:	173,107	0.0%	428,954	\$20,344	\$50,621	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ 'M)	Contracts	Notl (\$ 'M)
10/26/21		\$20,327		\$52,871
10/25/21	143,856	\$16,618	457,119	\$52,776
10/22/21	166,474	\$19,051	455,308	\$52,129
10/21/21	147,059	\$16,868	459,325	\$52,700
10/20/21	132,738	\$15,182	458,945	\$52,476
10/19/21	123,168	\$13,997	457,361	\$51,957
10/18/21	141,446	\$16,017	459,536	\$52,010
10/15/21	175,424	\$19,867	468,171	\$52,869
10/14/21	131,031	\$14,886	458,913	\$52,116
10/13/21	169,698	\$18,993	452,985	\$50,647
10/12/21	154,672	\$17,241	451,967	\$50,358
10/11/21	128,565	\$14,248	452,545	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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