

Liquidity Analysis

Based on data from 13 Nov, 2020 to 19 Nov, 2020

10 Contracts

Product	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	10-Contract Notional (\$ '000)		
					B/A (pts)	B/A (bps)	
Russell 2000	RTYZ0	RTYZ0	1774.26	88,713	887	0.26	1.47
		Average		88,713	887	0.26	1.47

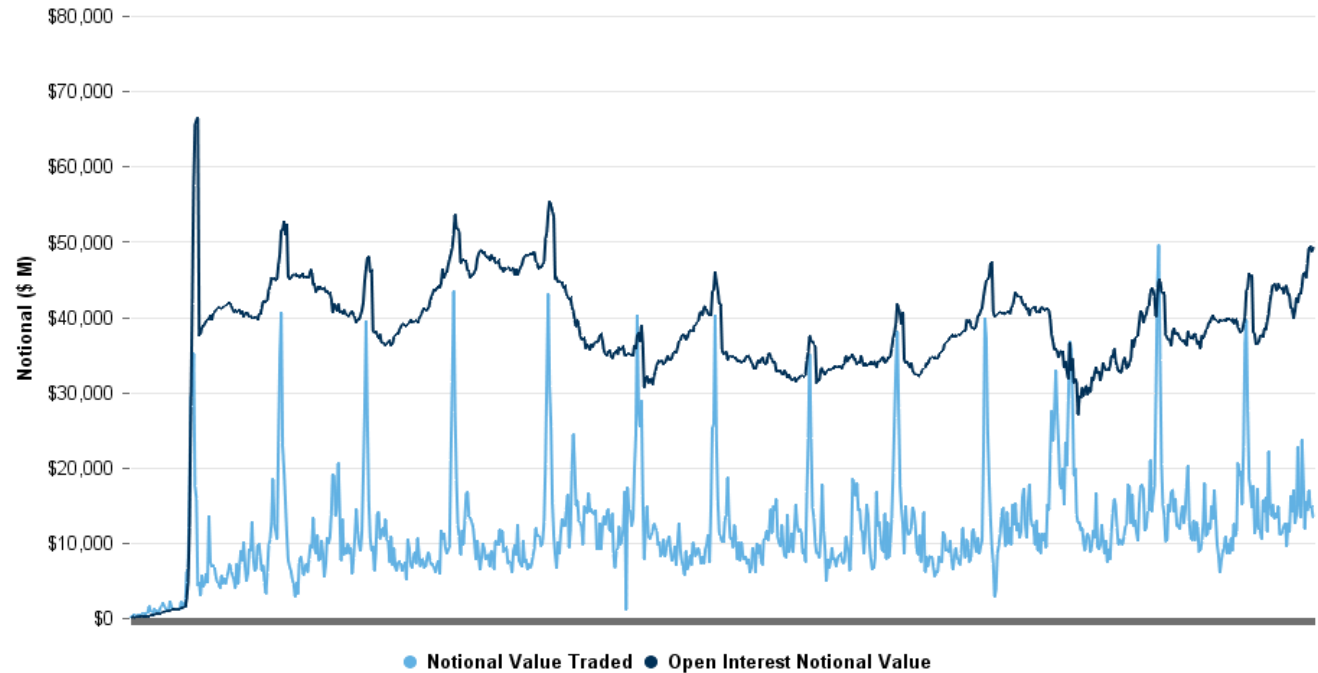
Activity Summary: Last 851 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	172,976	0.0%	509,044	\$14,912	\$44,386	100.0%	100.0%
Sum:	172,976	0.0%	509,044	\$14,912	\$44,386	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
11/19/20		\$13,391		\$49,220
11/18/20	167,217	\$14,784	550,310	\$48,655
11/17/20	163,882	\$14,687	551,820	\$49,463
11/16/20	191,770	\$17,105	552,138	\$49,276
11/13/20	165,935	\$14,467	542,031	\$47,264
11/12/20	181,144	\$15,464	530,865	\$45,313
11/11/20	137,368	\$11,918	529,870	\$45,884
11/10/20	211,184	\$18,312	528,350	\$45,818
11/9/20	278,506	\$23,716	519,253	\$44,218
11/6/20	163,907	\$13,466	524,788	\$43,114
11/5/20	184,765	\$15,322	520,942	\$43,204
11/4/20	282,360	\$22,753	520,165	\$41,953
11/3/20	170,312	\$13,719	529,570	\$42,669
11/2/20	162,044	\$12,678	522,161	\$40,877
10/30/20	221,969	\$17,056	520,233	\$39,975
10/29/20	182,595	\$14,228	526,175	\$41,035
10/28/20	212,419	\$16,348	534,992	\$41,177
10/27/20	143,923	\$11,435	539,834	\$42,933
10/26/20	157,388	\$12,608	536,974	\$43,013
10/23/20	117,648	\$9,621	538,478	\$44,072
10/22/20	156,069	\$12,724	540,357	\$44,109
10/21/20	153,061	\$12,269	539,653	\$43,242

E-mini Russell 2000 Futures Volume and Open Interest



All data as of the date of the report, except where otherwise noted. The information within this brochure has been compiled by CME Group for general purposes only. CME Group assumes no responsibility for any errors or omissions. Although every attempt has been made to ensure the accuracy of the information within this presentation, CME Group assumes no responsibility for any errors or omissions. Additionally, all examples in this presentation are hypothetical situations, used for explanation purposes only, and should not be considered investment advice or the results of actual market experience. CME Group is the trademark of CME Group, Inc. The Globe logo, Globex®, E-mini and CME® are trademarks of Chicago Mercantile Exchange, Inc. CBOT® is the trademark of the Board of Trade of the City of Chicago Inc. Standard & Poor's is a trademark of The McGraw-Hill Companies, Inc. and has been licensed for use by Chicago Mercantile Exchange Inc. All other trademarks are the property of their respective owners. All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME, CBOT, NYMEX and CME Group rules. Current rules should be consulted in all cases concerning contract specifications. This communication does not constitute a Prospectus, nor is it a recommendation to buy, sell or retain any specific investment or to utilize or refrain from utilizing any particular service. This communication is for the exclusive use of Eligible Counterparties and Professional Clients only and must not be relied upon by Private Clients who should take independent financial advice. Circulation should be restricted accordingly. Chicago Mercantile Exchange Inc. is a Recognised Overseas Clearing House (ROCH) recognised by the Bank of England. Chicago Mercantile Exchange Inc., Board of Trade of the City of Chicago, and New York Mercantile Exchange, are Recognised Overseas Investment Exchanges (ROIEs) recognised by the Financial Conduct Authority. Issued by CME Marketing Europe Limited which is authorised and regulated by the Financial Conduct Authority. © 2015 CME Group. All rights reserved