

Liquidity Analysis

Based on data from 08 Dec, 2020 to 14 Dec, 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	1913.62	95,681	957	0.24	1.24
		Average		95,681	957	0.24	1.24

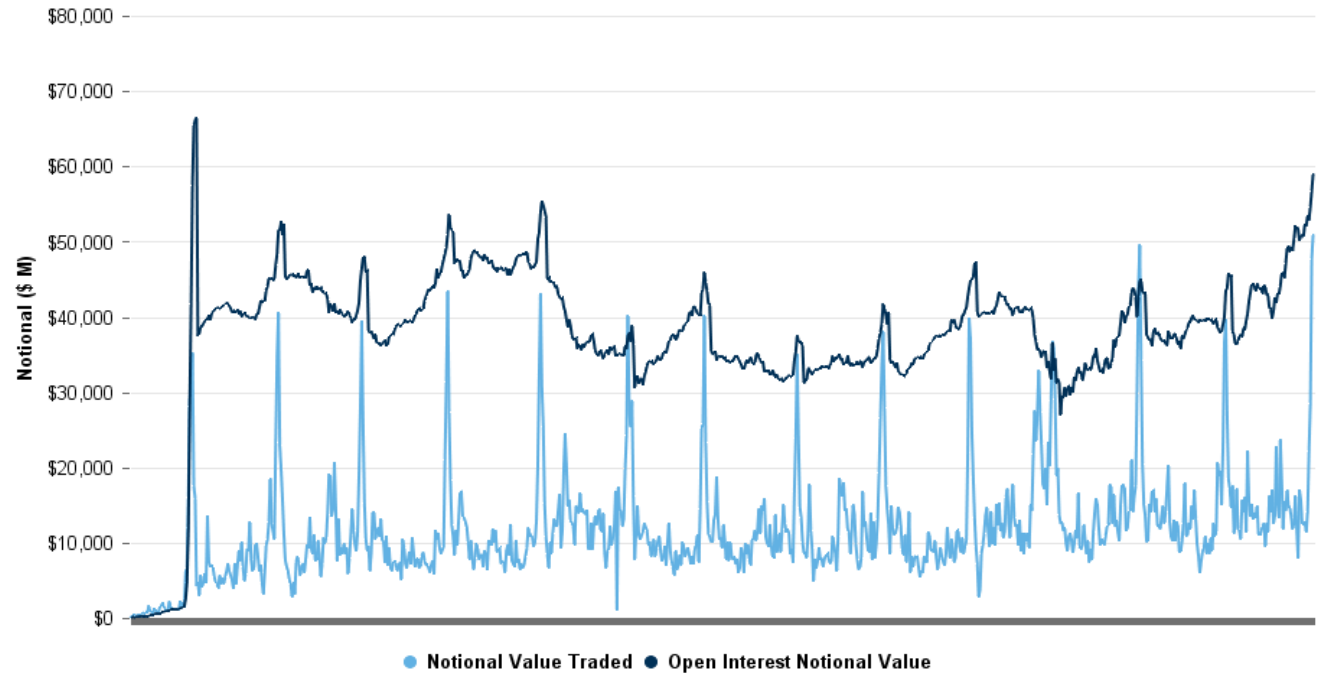
Activity Summary: Last 867 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	170,401	0.0%	528,832	\$18,350	\$51,801	100.0%	100.0%
Sum:	170,401	0.0%	528,832	\$18,350	\$51,801	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
12/14/20		\$51,023		\$59,001
12/11/20	500,441	\$47,811	591,745	\$56,814
12/10/20	298,058	\$28,625	564,471	\$54,700
12/9/20	233,419	\$22,214	557,052	\$53,021
12/8/20	148,765	\$14,257	558,588	\$53,549
12/7/20	120,899	\$11,437	551,233	\$52,159
12/4/20	135,459	\$12,810	554,815	\$52,451
12/3/20	134,616	\$12,433	550,691	\$50,868
12/2/20	137,317	\$12,616	552,192	\$50,738
12/1/20	171,584	\$15,747	553,764	\$50,824
11/30/20	187,558	\$17,069	550,911	\$50,236
11/27/20	86,903	\$8,052	558,196	\$51,706
11/25/20	129,758	\$11,968	562,409	\$51,875
11/24/20	176,771	\$16,364	560,324	\$52,098
11/23/20	139,918	\$12,712	554,545	\$50,385
11/20/20	133,484	\$11,902	549,380	\$48,982
11/19/20	150,210	\$13,391	552,063	\$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

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