

Liquidity Analysis

Based on data from 27 Jan, 2021 to 02 Feb, 2021

10 Contracts

Product	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	10-Contract Notional (\$ '000)	B/A (pts)	B/A (bps)
Russell 2000	RTYH1	RTYH1	2107.84	105,392	1,054	0.38	1.78
		<b>Average</b>		<b>105,392</b>	<b>1,054</b>	<b>0.38</b>	<b>1.78</b>

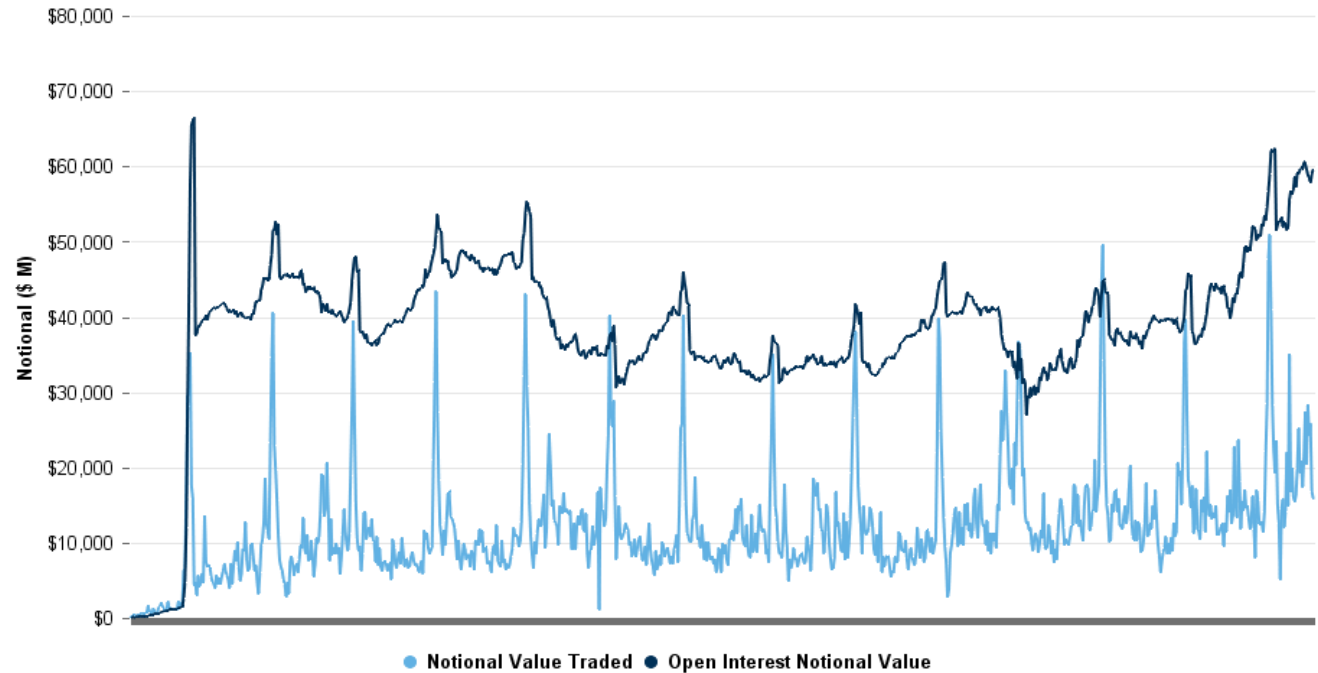
Activity Summary: Last 900 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	192,507	0.0%	524,116	\$20,992	\$58,004	100.0%	100.0%
<b>Sum:</b>	<b>192,507</b>	<b>0.0%</b>	<b>524,116</b>	<b>\$20,992</b>	<b>\$58,004</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
2/2/21		\$15,988		\$59,740
2/1/21	159,788	\$16,933	557,129	\$59,045
1/29/21	249,987	\$25,851	559,058	\$57,874
1/28/21	232,248	\$24,384	557,672	\$58,567
1/27/21	269,857	\$28,393	559,935	\$58,957
1/26/21	190,689	\$20,459	556,777	\$59,749
1/25/21	253,040	\$27,341	558,878	\$60,408
1/22/21	198,246	\$21,450	559,148	\$60,574
1/21/21	162,856	\$17,413	558,062	\$59,697
1/20/21	193,842	\$20,913	554,762	\$59,861
1/19/21	179,580	\$19,281	555,199	\$59,650
1/15/21	238,124	\$25,251	556,500	\$59,033
1/14/21	185,185	\$19,941	551,058	\$59,320
1/13/21	156,061	\$16,470	542,957	\$57,304
1/12/21	146,387	\$15,559	552,576	\$58,714
1/11/21	154,445	\$16,133	547,681	\$57,050
1/8/21	191,524	\$20,009	540,057	\$56,489
1/7/21	161,657	\$16,930	542,378	\$56,809
1/6/21	341,363	\$35,148	540,331	\$55,663
1/5/21	151,470	\$14,967	526,292	\$52,011
1/4/21	226,292	\$22,013	529,996	\$51,568

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