

Liquidity Analysis

Based on data from 18 Oct, 2021 to 22 Oct, 2021				10 Contracts	
Commodity	GLOBEX Ticker	Bloomberg Ticker	Avg. Size - Top of Book	B/A (pts)	B/A (ticks)
EST	ESTZ1	STEZ1	650	0.05	1.00
NQT	NQTZ1	QNTZ1	85	0.15	3.00
YMT	YMTZ1	YMTZ1	207	1.00	1.00

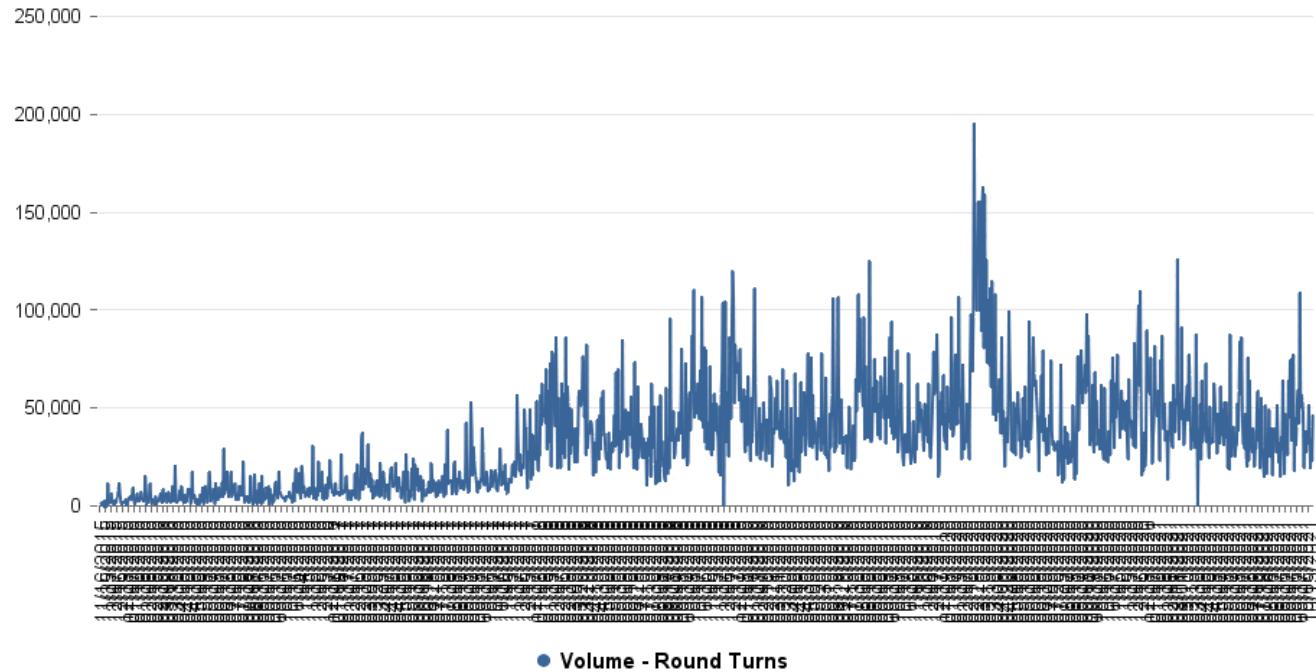
Activity Summary: Last 30 days

Listed Product Code (EFS)	Avg Daily Volume	Globex Avg Daily Volume	Globex Trade (% Total)	Block Avg Daily Volume	Block Trade (% Total)
EST	32,214	29,786	92.5%	2,429	7.5%
NQT	3,553	3,553	100.0%		
YMT	730	730	100.0%		
Total	36,497	34,068	93.3%	2,429	6.7%

Historical Volume

Date	Globex Vol	Block Vol	Total Volume
10/22/21	36,780	5,297	42,077
10/21/21	11,558	7,968	19,526
10/20/21	29,859		29,859
10/19/21	17,798	636	18,434
10/18/21	34,843		34,843
10/15/21	31,041	2,890	33,931
10/14/21	29,961	500	30,461
10/13/21	34,744		34,744
10/12/21	21,379	1,491	22,870
10/11/21	23,994		23,994
10/8/21	36,541	0	36,541
10/7/21	13,261	0	13,261
10/6/21	40,051	1,064	41,115
10/5/21	31,052	3,842	34,894
10/4/21	47,049	1,075	48,124
10/1/21	45,487		45,487
9/30/21	89,762	11,266	101,028
9/29/21	28,564	7,102	35,666
9/28/21	41,496	3,527	45,023
9/27/21	36,146	1,915	38,061

BTIC Historical Volume



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