

Liquidity Analysis

Based on data from 24 Nov, 2025 to 28 Nov, 2025				10 Contracts	
Commodity	GLOBEX Ticker	Bloomberg Ticker	Avg. Size - Top of Book	B/A (pts)	B/A (ticks)
EST	ESTZ5	STEZ5	216	0.05	1.00
NQT	NQTZ5	QNTZ5	35	0.32	6.38
R1T	R1TZ5	Z5	37	0.25	5.00
RLT	RLTZ5	Z5	95	0.10	2.00
YMT	YMTZ5	YMTZ5	110	1.00	1.00

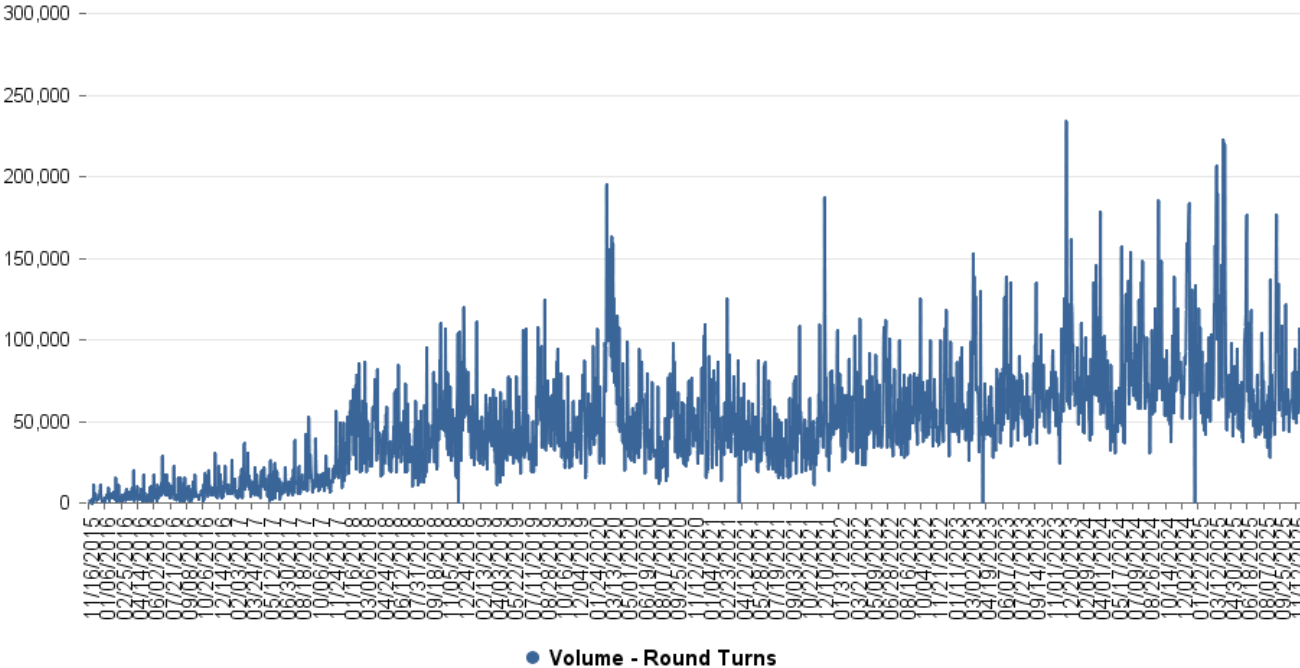
Activity Summary: Last 30 days

Listed Product Code (EFS)	Avg Daily Volume	Globex Avg Daily Volume	Globex Trade (% Total)	Block Avg Daily Volume	Block Trade (% Total)
EST	53,417	51,432	96.3%	1,985	3.7%
NQT	8,008	7,771	97.0%	237	3.0%
R1T	21	14	67.3%	7	32.8%
RLT	4,518	3,896	86.2%	622	13.8%
YMT	822	822	100.0%		
Total	66,786	63,935	95.7%	2,851	4.3%

Historical Volume

Date	Globex Vol	Block Vol	Total Volume
11/28/25	48,975	500	49,475
11/26/25	62,037		62,037
11/25/25	68,128	5,614	73,742
11/24/25	45,957	2,170	48,127
11/21/25	79,427	3,250	82,677
11/20/25	86,423	7,948	94,371
11/19/25	54,095	0	54,095
11/18/25	50,297	553	50,850
11/17/25	55,385		55,385
11/14/25	66,128	814	66,942
11/13/25	69,303	4,656	73,959
11/12/25	45,967	2,060	48,027
11/11/25	43,805		43,805
11/10/25	68,882		68,882
11/7/25	75,387	1,810	77,197
11/6/25	69,006	2,875	71,881
11/5/25	49,038	3,060	52,098
11/4/25	57,323	3,853	61,176
11/3/25	44,917	3,050	47,967

BTIC Historical Volume



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