

Liquidity Analysis

Based on data from 08 Dec, 2025 to 12 Dec, 2025

10 Contracts

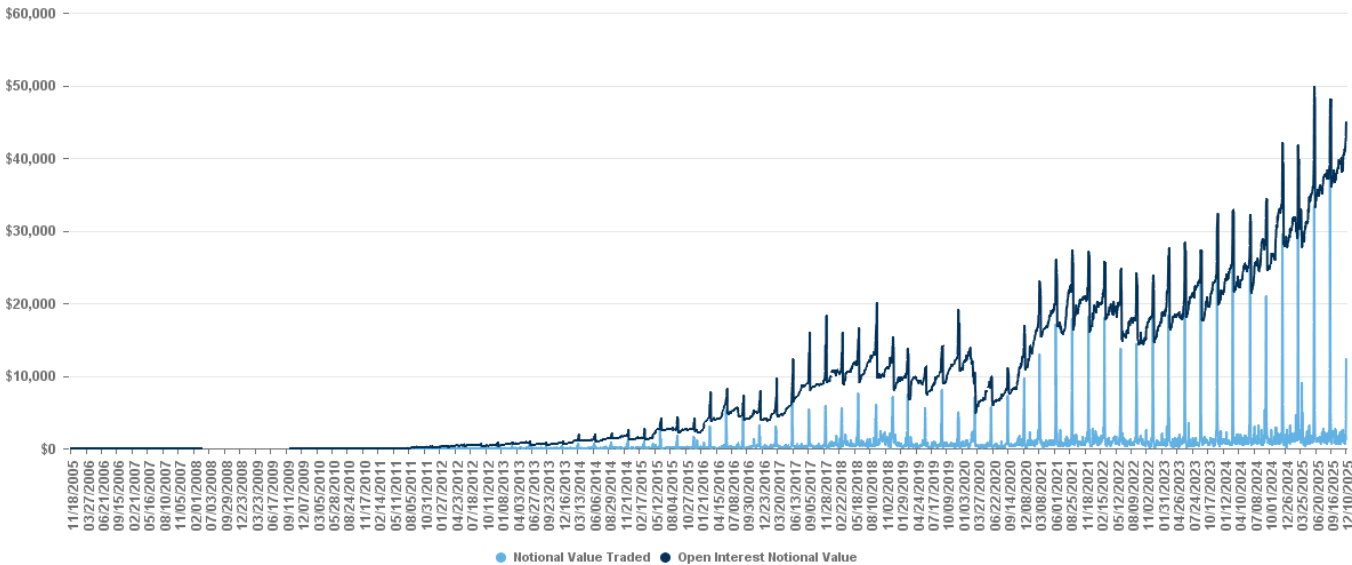
	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	Notional (\$ '000)	B/A (pts)	B/A (bps)
Sector Name							
Comm. Svcs.	XAZZ5	XASZ5	608.91	152,228	1,522	0.15	2.53
Cons. Disc	XAYZ5	IXYZ5	2410.72	241,072	2,411	0.94	3.91
Cons. Staples	XAPZ5	IXRZ5	790.38	79,038	790	0.22	2.78
Energy	XAEZ5	IXPZ5	956.92	95,692	957	0.45	4.73
Financial	XAFZ5	IXAZ5	665.98	166,496	1,665	0.23	3.43
Healthcare	XAVZ5	IXCZ5	1535.50	153,550	1,536	0.41	2.69
Industrial	XAIZ5	IXIZ5	1567.20	156,720	1,567	0.41	2.63
Materials	XABZ5	IXDZ5	937.78	93,778	938	0.37	3.97
Real Estate	XARZ5	XARZ5	198.58	49,645	496	0.11	5.77
Technology	XAKZ5	IXTZ5	2966.30	296,630	2,966	1.12	3.78
Utilities	XAUZ5	IXSZ5	862.28	86,228	862	0.36	4.13
		Average		142,825	1,428	0.44	3.67

Activity Summary: Last 30 days

Sector Name	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ '000)	Open Int. (\$ '000)	Trade (% Total)	Open Int. (% Total)
	3,529	46.3%	64,030	\$127,007	\$2,306,324	5.7%	5.7%
BioTec	236	73.3%	2,243	\$22,441	\$210,713	1.0%	0.5%
Comm. Svcs.	648	39.7%	20,536	\$97,018	\$3,076,180	4.3%	7.6%
Cons. Disc	556	51.5%	7,684	\$132,107	\$1,822,336	5.9%	4.5%
Cons. Staples	2,439	64.9%	27,798	\$192,740	\$2,179,909	8.6%	5.4%
Energy	1,487	47.1%	24,531	\$140,801	\$2,327,578	6.3%	5.8%
Financial	4,136	72.5%	69,494	\$695,593	\$11,337,279	31.1%	28.0%
Healthcare	1,181	41.2%	22,218	\$183,439	\$3,449,065	8.2%	8.5%
Industrial	614	24.7%	11,279	\$94,735	\$1,736,897	4.2%	4.3%
Insurance.	13	83.8%	598	\$1,784	\$81,289	0.1%	0.2%
Materials	913	38.9%	14,771	\$84,443	\$1,373,464	3.8%	3.4%
Oil. Gas.	7	0.0%	912	\$832	\$116,645	0.0%	0.3%
PHLX. SemiCon.	74	27.9%	1,246	\$12,998	\$218,264	0.6%	0.5%
Real Estate	462	16.8%	11,842	\$23,091	\$592,198	1.0%	1.5%
Reg. Bank.	143	49.0%	5,013	\$14,145	\$498,380	0.6%	1.2%
Retail.	72	78.0%	1,640	\$6,376	\$145,270	0.3%	0.4%
Technology	884	55.3%	21,920	\$252,925	\$6,343,430	11.3%	15.7%
Utilities	1,761	55.4%	29,806	\$155,034	\$2,650,406	6.9%	6.5%
Sum:	19,154	48.1%	337,561	\$2,237,511	\$40,465,629	100.0%	100.0%

Historical Volume and Open Interest

Trading			Open Interest	
Date	Contracts	Notl (\$'000)	Contracts	Notl (\$ M)
12/12/25	91,014	\$12,428,640	367,081	\$45,020.14
12/11/25	29,626	\$4,024,923	350,566	\$42,982.69
12/10/25	13,033	\$1,157,851	347,459	\$42,282.13
12/9/25	18,948	\$2,094,685	346,640	\$41,824.75
12/8/25	19,617	\$1,999,638	343,395	\$41,349.22
12/5/25	6,812	\$630,984	337,256	\$40,940.41
12/4/25	17,457	\$1,837,820	341,453	\$41,342.07
12/3/25	8,604	\$849,596	337,815	\$40,867.70
12/2/25	10,292	\$949,593	336,085	\$40,397.73
12/1/25	18,555	\$1,727,481	339,415	\$40,732.17
11/28/25	8,755	\$832,008	337,710	\$40,618.47
11/26/25	18,144	\$2,139,145	334,768	\$40,539.98
11/25/25	22,728	\$2,677,558	330,330	\$39,724.52
11/24/25	11,631	\$1,322,849	322,778	\$38,256.19
11/21/25	16,802	\$1,978,849	329,710	\$38,808.86
11/20/25	13,922	\$1,721,246	330,758	\$38,260.89
11/19/25	10,926	\$1,293,912	327,401	\$38,235.51
11/18/25	9,460	\$978,950	326,878	\$38,179.58
11/17/25	17,607	\$1,866,982	326,165	\$38,483.94



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