CME Equity Sector Products Report: 13 Nov, 2026

Liquidity Analysis

Based on data from 09 Nov, 2026 to 13 Nov, 2026

10 Contracts

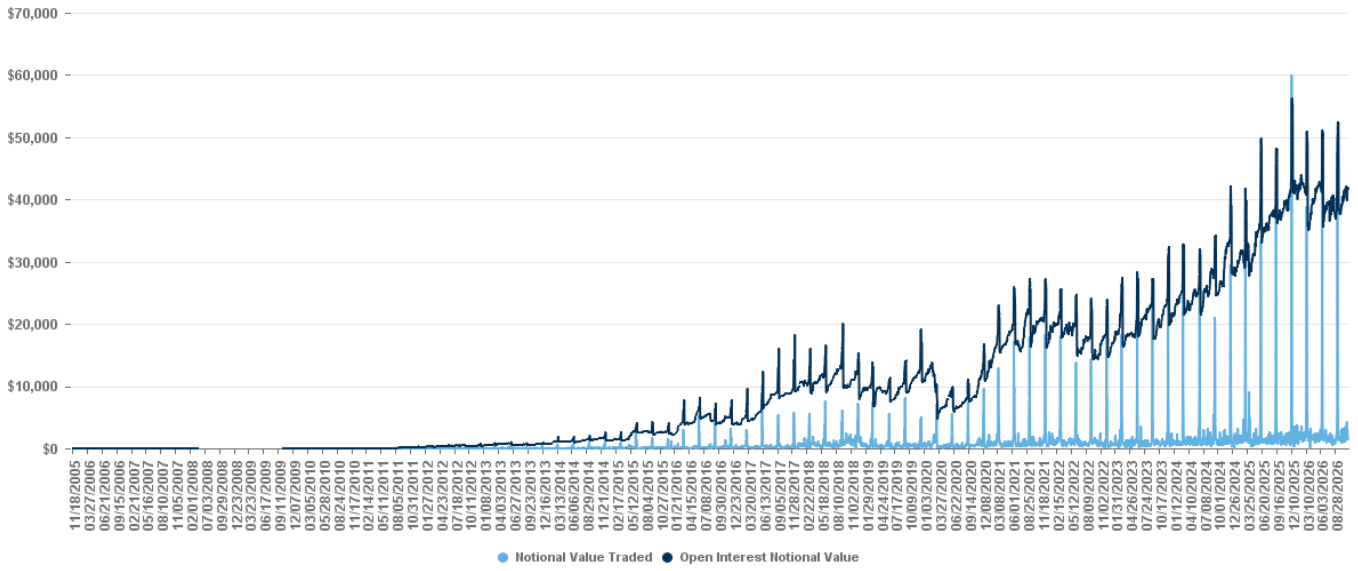
Sector Name	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value $	Notional ($ '000)	B/A (pts)	B/A (bps)
Comm. Srvcs.	XAZZ6	XASZ6	566.06	141,515	1,415	0.21	3.72
Cons. Disc	XAYZ6	IXYZ6	2445.78	244,578	2,446	1.01	4.15
Cons. Staples	XAPZ6	IXRZ6	924.34	92,434	924	0.27	2.94
Energy	XAEZ6	IXPZ6	1331.86	133,186	1,332	0.48	3.64
Financial	XAFZ6	IXAZ6	720.88	180,221	1,802	0.25	3.53
Healthcare	XAVZ6	IXCZ6	1910.34	191,034	1,910	0.61	3.20
Industrial	XAIZ6	IXIZ6	1711.54	171,154	1,712	0.45	2.63
Materials	XABZ6	IXDZ6	1119.86	111,986	1,120	0.47	4.18
Real Estate	XARZ6	XARZ6	218.48	54,620	546	0.12	5.55
Technology	XAKZ6	IXTZ6	3469.32	346,932	3,469	1.23	3.54
Utilities	XAUZ6	IXSZ6	886.76	88,676	887	0.39	4.39
		Average		**159,667**	**1,597**	**0.50**	**3.77**

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)
	4,485	31.1%	66,520	$170,092	$2,542,504	7.1%	6.2%
BioTec	49	47.3%	2,913	$5,883	$351,493	0.2%	0.9%
Comm. Srvcs.	1,053	56.5%	17,610	$145,320	$2,437,620	6.1%	5.9%
Cons. Disc	571	50.0%	6,783	$135,718	$1,617,525	5.7%	3.9%
Cons. Staples	2,966	55.1%	29,285	$269,584	$2,661,190	11.3%	6.4%
Energy	3,570	21.4%	30,509	$490,542	$4,256,389	20.6%	10.3%
Financial	1,100	34.2%	65,214	$193,437	$11,522,098	8.1%	27.9%
Healthcare	711	21.7%	14,509	$132,543	$2,702,485	5.6%	6.5%
Industrial	740	32.1%	13,613	$125,447	$2,313,251	5.3%	5.6%
Insurance.	44	92.2%	716	$6,576	$105,895	0.3%	0.3%
Materials	1,221	45.3%	16,003	$135,357	$1,779,537	5.7%	4.3%
Oil. Gas.	9	27.5%	289	$1,617	$53,433	0.1%	0.1%
PHLX. SemiCon.	292	21.8%	3,419	$78,991	$913,215	3.3%	2.2%
Real Estate	653	12.7%	9,389	$34,637	$500,562	1.5%	1.2%
Reg. Bank.	62	60.0%	2,765	$7,087	$314,689	0.3%	0.8%
Retail.	41	89.6%	1,339	$3,878	$127,303	0.2%	0.3%
Technology	770	37.0%	13,041	$275,773	$4,712,136	11.6%	11.4%
Utilities	1,962	42.9%	27,843	$170,982	$2,426,112	7.2%	5.9%
Sum:	**20,299**	**43.3%**	**321,759**	**$2,383,462**	**$41,337,436**	**100.0%**	**100.0%**

Historical Volume and Open Interest

	Trading		Open Interest	
Date	Contracts	Notl ($'000)	Contracts	Notl ($ M)
11/13/26	12,899	$1,501,702	322,001	$41,834.59
11/12/26	11,565	$1,494,774	322,021	$41,768.57
11/11/26	13,960	$1,432,277	321,081	$42,025.28
11/10/26	26,244	$3,132,687	328,139	$41,877.35
11/9/26	22,406	$2,989,037	320,283	$41,146.61
11/6/26	32,929	$3,962,779	318,509	$39,796.94
11/5/26	38,990	$4,401,061	327,818	$41,034.98
11/4/26	20,993	$2,471,185	325,531	$42,177.68
11/3/26	15,435	$1,875,603	325,814	$41,560.75
11/2/26	19,559	$2,092,498	330,041	$42,138.89
10/30/26	26,780	$3,407,282	327,132	$42,067.80
10/29/26	11,348	$1,239,133	320,780	$41,495.22
10/28/26	24,717	$3,332,248	325,287	$41,650.53
10/27/26	13,918	$1,422,410	322,755	$41,066.30
10/26/26	9,609	$1,073,018	322,324	$41,212.91
10/23/26	34,194	$3,541,239	324,653	$41,425.85
10/22/26	16,051	$1,798,170	308,783	$40,193.33
10/21/26	26,111	$3,224,380	319,210	$41,560.02
10/20/26	13,395	$1,547,396	311,804	$40,569.52
10/19/26	14,870	$1,730,369	311,210	$40,145.60



All data as of the date of the report, except where otherwise noted. The information within this brochure has been complied 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 utilise or refrain from utilising 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