

Liquidity Analysis

Based on data from 27 Jan, 2025 to 31 Jan, 2025				10 Contracts	
Commodity	GLOBEX Ticker	Bloomberg Ticker	Avg. Size - Top of Book	B/A (pts)	B/A (ticks)
EST	ESTH5	STEH5	206	0.05	1.06
NQT	NQTH5	QNTH5	58	0.20	4.05
R1T	R1TH5	H5	48	0.25	5.00
RLT	RLTH5	H5	116	0.10	2.00
YMT	YMTH5	YMTH5	115	1.00	1.00

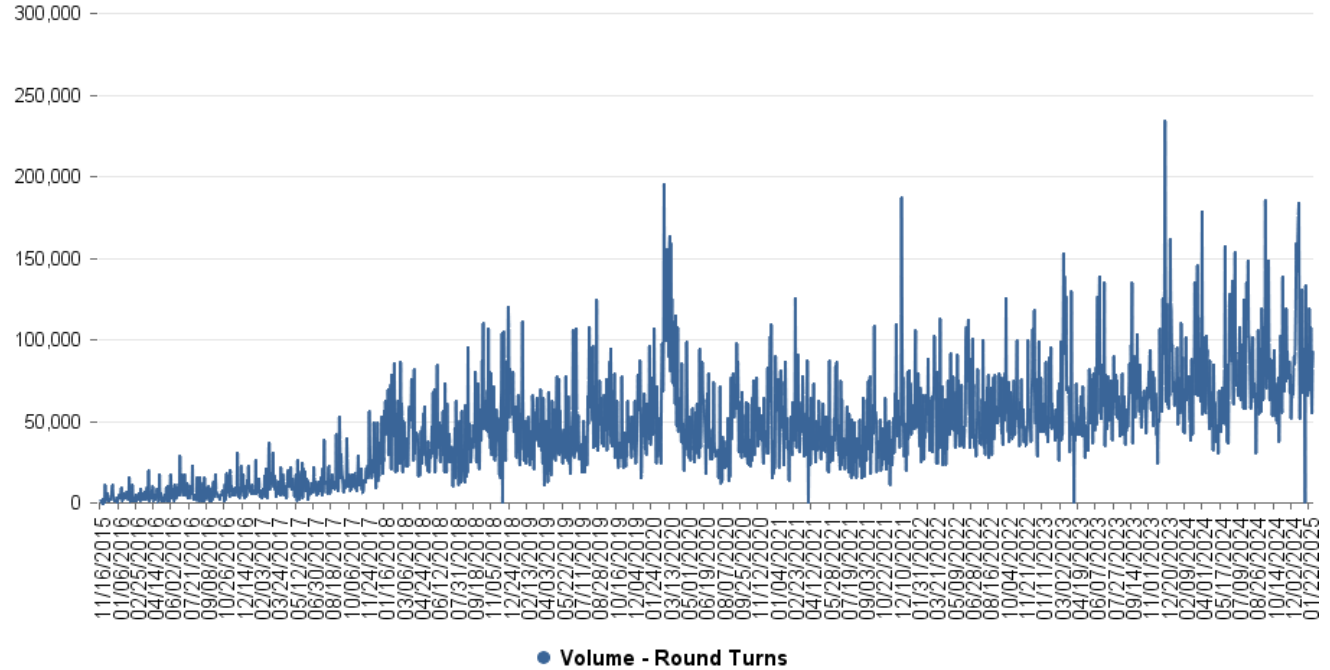
Activity Summary: Last 30 days

Listed Product Code (EFS)	Avg Daily Volume	Globex Avg Daily Volume	Globex Trade (% Total)	Block Avg Daily Volume	Block Trade (% Total)
EST	60,727	59,817	98.5%	911	1.5%
NQT	8,366	7,457	89.1%	908	10.9%
R1T	168	133	78.8%	36	21.2%
RLT	3,983	3,772	94.7%	210	5.3%
YMT	1,326	1,326	100.0%		
Total	74,570	72,505	97.2%	2,065	2.8%

Historical Volume

Date	Globex Vol	Block Vol	Total Volume
1/31/25	83,526	580	84,106
1/30/25	64,240	0	64,240
1/29/25	52,678	0	52,678
1/28/25	56,516	5,809	62,325
1/27/25	96,139	1,230	97,369
1/24/25	58,099	1,670	59,769
1/23/25	62,493	2,012	64,505
1/22/25	98,728	6,375	105,103
1/21/25	60,162	3,318	63,480
1/17/25	71,248	6,314	77,562
1/16/25	55,117	3,750	58,867
1/15/25	91,479	500	91,979
1/14/25	60,106	1,500	61,606
1/13/25	58,557		58,557
1/10/25	117,380	1,000	118,380
1/9/25	0		0
1/8/25	56,290	500	56,790
1/7/25	78,599		78,599
1/6/25	82,053		82,053

BTIC Historical Volume



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