

Liquidity Analysis

Based on data from 26 Jan, 2026 to 30 Jan, 2026			10 Contracts		
Commodity	GLOBEX Ticker	Bloomberg Ticker	Avg. Size - Top of Book	B/A (pts)	B/A (ticks)
EST	ESTH6	STEH6	167	0.05	1.00
NQT	NQTH6	QNTH6	25	0.36	7.15
R1T	R1TH6	H6	40	0.25	5.00
RLT	RLTH6	H6	119	0.10	2.00
YMT	YMTH6	YMTH6	136	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	51,298	47,966	93.5%	3,332	6.5%
NQT	6,707	6,634	98.9%	74	1.1%
R1T	63	52	81.3%	12	18.7%
RLT	3,860	3,299	85.5%	561	14.5%
YMT	1,843	1,843	100.0%		
Total	63,771	59,793	93.8%	3,978	6.2%

Historical Volume

Date	Globex Vol	Block Vol	Total Volume
1/30/26	75,951	3,609	79,560
1/29/26	56,478		56,478
1/28/26	32,950	2,860	35,810
1/27/26	47,767	3,998	51,765
1/26/26	53,441	1,700	55,141
1/23/26	37,917	4,000	41,917
1/22/26	50,128	6,208	56,336
1/21/26	70,545		70,545
1/20/26	68,780	500	69,280
1/16/26	73,961	7,374	81,335
1/15/26	49,879	4,595	54,474
1/14/26	70,032	10,164	80,196
1/13/26	55,763	644	56,407
1/12/26	49,080	6,348	55,428
1/9/26	56,818	0	56,818
1/8/26	46,180	2,177	48,357
1/7/26	62,972	6,544	69,516
1/6/26	56,088	2,800	58,888
1/5/26	57,675	1,181	58,856

BTIC Historical Volume

