

Liquidity Analysis

Based on data from 03 Feb, 2025 to 07 Feb, 2025				10 Contracts	
Commodity	GLOBEX Ticker	Bloomberg Ticker	Avg. Size - Top of Book	B/A (pts)	B/A (ticks)
EST	ESTH5	STEH5	148	0.05	1.00
NQT	NQTH5	QNTH5	61	0.38	7.57
R1T	R1TH5	H5	64	0.30	6.00
RLT	RLTH5	H5	108	0.10	2.00
YMT	YMTH5	YMTH5	165	1.90	1.90

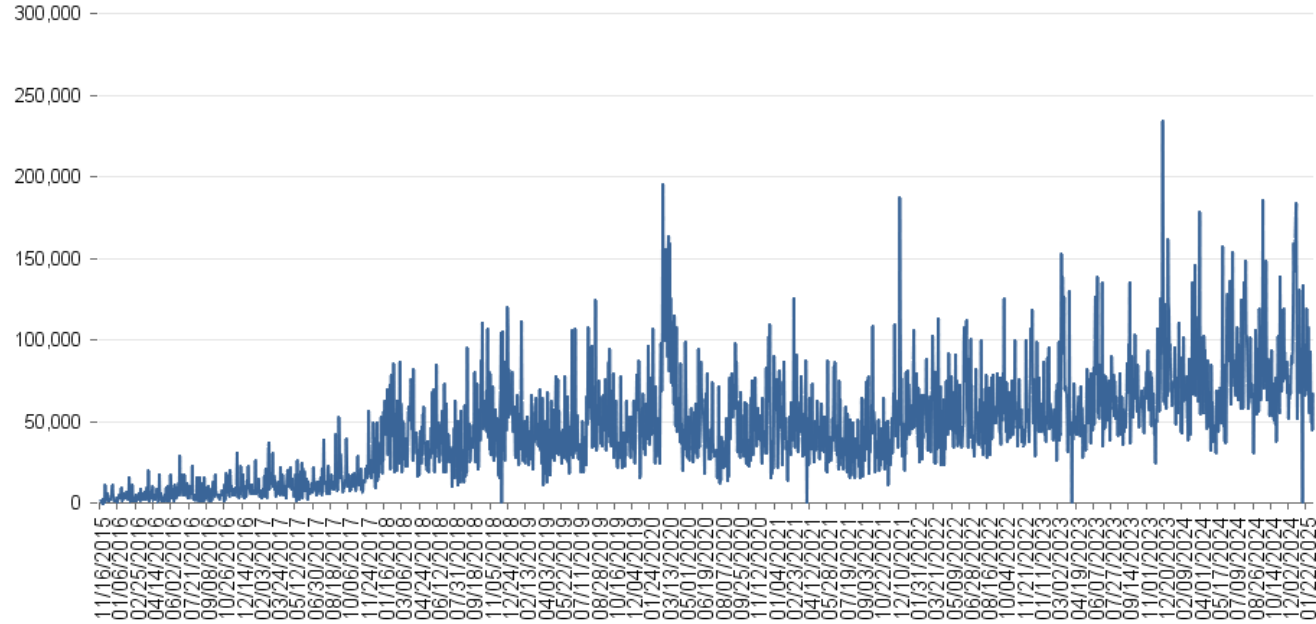
Activity Summary: Last 30 days

Listed Product Code (EFS)	Avg Daily Volume	Globex Avg Daily Volume	Globex Trade (% Total)	Block Avg Daily Volume	Block Trade (% Total)
EST	57,732	56,781	98.4%	951	1.6%
NQT	7,468	6,639	88.9%	829	11.1%
R1T	151	107	70.9%	44	29.1%
RLT	3,541	3,388	95.7%	153	4.3%
YMT	1,098	1,098	100.0%		
Total	69,990	68,013	97.2%	1,977	2.8%

Historical Volume

Date	Globex Vol	Block Vol	Total Volume
2/7/25	60,941		60,941
2/6/25	40,463		40,463
2/5/25	56,344		56,344
2/4/25	43,219	760	43,979
2/3/25	55,784		55,784
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

BTIC Historical Volume



● Volume - Round Turns

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