

Liquidity Analysis

Based on data from 26 Jan, 2026 to 30 Jan, 2026

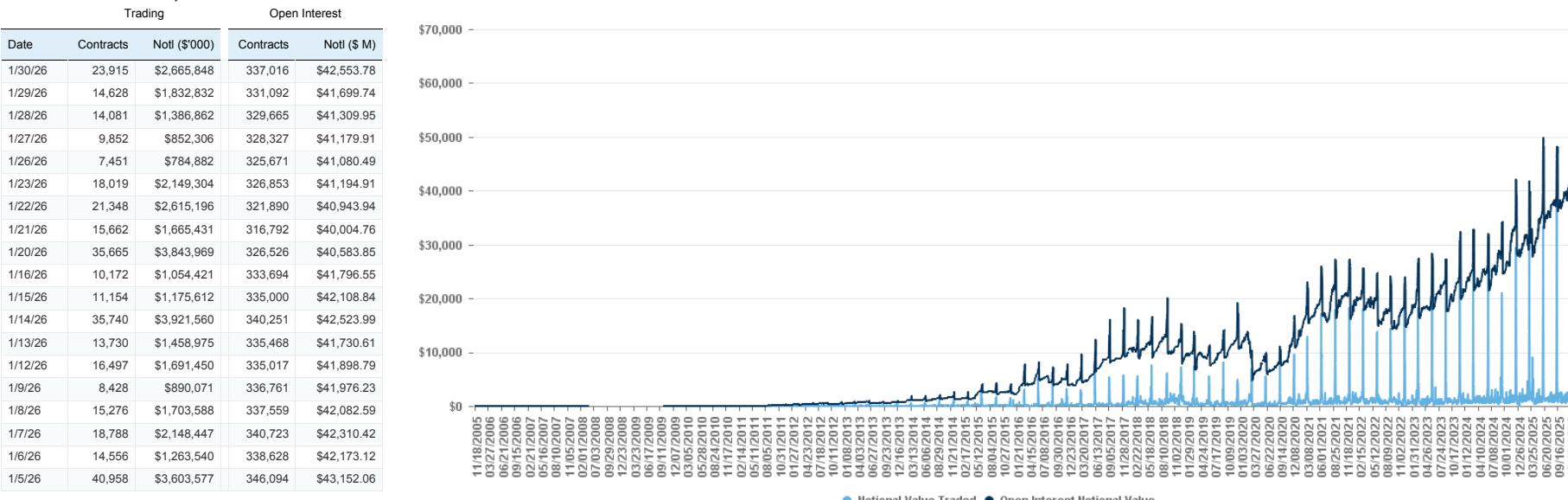
10 Contracts

Sector Name	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	Notional (\$ '000)	B/A (pts)	B/A (bps)
Comm. Svcs.	XAZH6	XASH6	620.83	155,208	1,552	0.18	2.97
Cons. Disc	XAYH6	IXYH6	2473.98	247,398	2,474	1.09	4.39
Cons. Staples	XAPH6	IXRH6	838.86	83,866	839	0.22	2.67
Energy	XAEH6	IXPH6	1053.70	105,370	1,054	0.49	4.66
Financial	XAFH6	IXAH6	658.49	164,622	1,646	0.28	4.24
Healthcare	XAVH6	IXCH6	1574.28	157,428	1,574	0.45	2.85
Industrial	XAIH6	IXIH6	1670.20	167,020	1,670	0.37	2.24
Materials	XABH6	IXDH6	1061.62	106,162	1,062	0.44	4.10
Real Estate	XARH6	IXARH6	202.87	50,718	507	0.10	4.91
Technology	XAKH6	IXTH6	2973.32	297,332	2,973	0.82	2.75
Utilities	XAUH6	IXSH6	875.50	87,550	876	0.39	4.46
		Average		147,518	1,475	0.44	3.66

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)
BioTec	4,272	52.7%	65,881	\$155,236	\$2,399,252	8.0%	5.8%
Comm. Svcs.	947	53.4%	18,946	\$145,589	\$2,912,533	7.5%	7.0%
Cons. Disc	680	64.7%	9,138	\$168,186	\$2,268,260	8.7%	5.4%
Cons. Staples	3,102	65.2%	27,368	\$255,419	\$2,248,591	13.2%	5.4%
Energy	1,865	40.0%	19,698	\$187,458	\$1,994,360	9.7%	4.8%
Financial	1,057	31.6%	81,638	\$178,046	\$13,722,202	9.2%	32.9%
Healthcare	1,165	52.1%	18,516	\$184,879	\$2,948,599	9.6%	7.1%
Industrial	711	43.6%	11,625	\$118,882	\$1,930,922	6.1%	4.6%
Insurance.	16	72.5%	546	\$2,098	\$74,124	0.1%	0.2%
Materials	971	37.5%	10,723	\$100,620	\$1,115,463	5.2%	2.7%
Oil. Gas.	27	0.0%	604	\$3,548	\$76,711	0.2%	0.2%
PHLX. SemiCon.	87	23.1%	1,118	\$17,269	\$220,541	0.9%	0.5%
Real Estate	543	17.0%	11,835	\$27,425	\$598,809	1.4%	1.4%
Reg. Bank.	99	35.6%	4,282	\$10,464	\$457,634	0.5%	1.1%
Retail.	25	20.1%	1,672	\$2,330	\$158,174	0.1%	0.4%
Technology	697	21.2%	20,467	\$205,553	\$6,042,594	10.6%	14.5%
Utilities	1,896	54.2%	26,357	\$164,897	\$2,296,106	8.5%	5.5%
Sum:	18,206	40.0%	332,791	\$1,931,993	\$41,700,238	100.0%	100.0%

Historical Volume and Open Interest



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