

Liquidity Analysis

Based on data from 01 Apr, 2024 to 05 Apr, 2024

10 Contracts

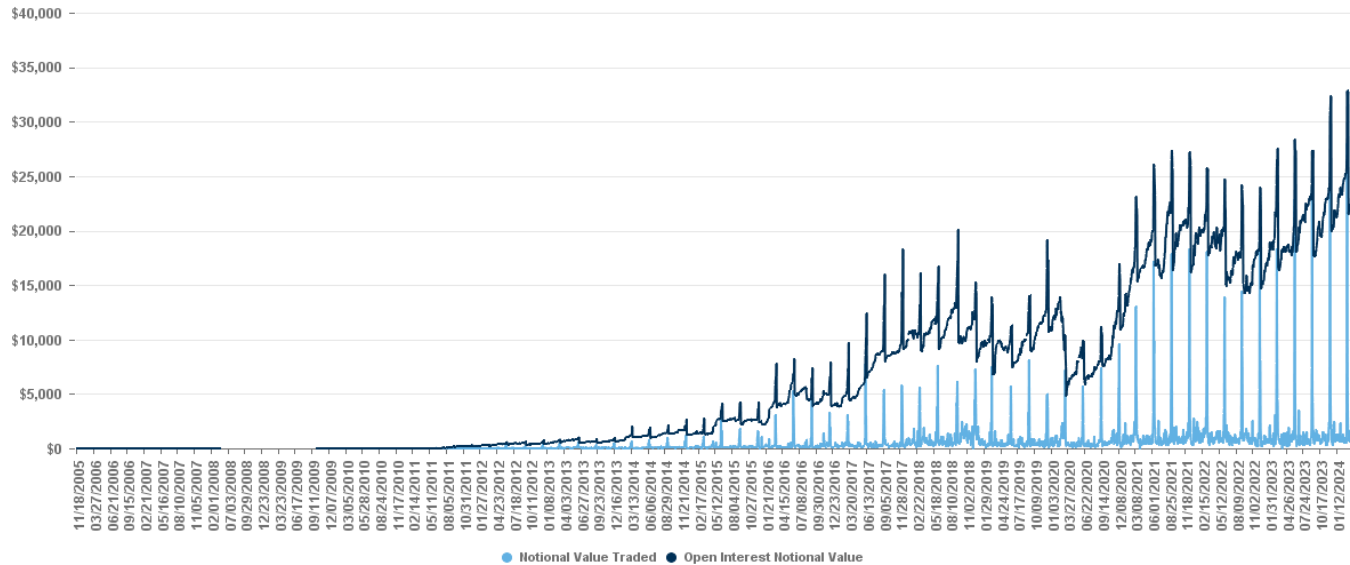
Sector Name	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	Notional (\$ '000)	B/A (pts)	B/A (bps)
Comm. Svcs.	XAZM4	XASM4	435.41	108,853	1,089	0.17	3.92
Cons. Disc	XAYM4	IXYM4	1836.18	183,618	1,836	0.58	3.18
Cons. Staples	XAPM4	IXRM4	761.88	76,188	762	0.28	3.70
Energy	XAEM4	IXPM4	1024.00	102,400	1,024	0.34	3.36
Financial	XAFM4	IXAM4	518.17	129,543	1,295	0.23	4.38
Healthcare	XAVM4	IXCM4	1469.68	146,968	1,470	0.39	2.69
Industrial	XAIM4	IXIM4	1271.16	127,116	1,271	0.39	3.05
Materials	XABM4	IXDM4	991.18	99,118	991	0.36	3.64
Real Estate	XARM4	XARM4	189.73	47,433	474	0.13	6.77
Technology	XAKM4	IXTM4	2106.12	210,612	2,106	0.60	2.86
Utilities	XAUM4	IXSM4	662.96	66,296	663	0.30	4.48
		Average		118,013	1,180	0.34	3.82

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)
	8,590	67.8%	58,835	\$298,321	\$2,017,267	9.4%	8.1%
BioTec	45	72.2%	457	\$3,396	\$33,859	0.1%	0.1%
Comm. Svcs.	906	10.0%	9,025	\$95,354	\$965,831	3.0%	3.9%
Cons. Disc	1,159	56.6%	7,803	\$213,283	\$1,441,861	6.7%	5.8%
Cons. Staples	2,962	60.9%	20,420	\$226,855	\$1,567,414	7.1%	6.3%
Energy	3,946	49.6%	23,668	\$379,243	\$2,320,729	11.9%	9.3%
Financial	4,922	51.3%	50,369	\$623,228	\$6,484,070	19.6%	25.9%
Healthcare	1,760	17.3%	12,199	\$261,255	\$1,811,951	8.2%	7.3%
Industrial	1,167	19.8%	11,398	\$145,037	\$1,434,186	4.6%	5.7%
Insurance	2	0.0%	9	\$278	\$1,043	0.0%	0.0%
Materials	1,351	41.3%	10,018	\$131,441	\$980,060	4.1%	3.9%
Oil. Gas.	4	0.0%	92	\$560	\$12,980	0.0%	0.1%
PHLX. SemiCon.	204	73.4%	1,750	\$25,400	\$215,019	0.8%	0.9%
Real Estate	1,605	43.8%	15,749	\$77,661	\$756,359	2.4%	3.0%
Reg. Bank.	99	21.4%	479	\$7,604	\$36,624	0.2%	0.1%
Retail.	31	92.2%	500	\$2,458	\$40,912	0.1%	0.2%
Technology	1,737	19.7%	13,181	\$366,955	\$2,791,531	11.5%	11.2%
Utilities	4,944	67.0%	31,911	\$320,727	\$2,077,233	10.1%	8.3%
Sum:	35,434	42.5%	267,864	\$3,179,056	\$24,988,928	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$'000)	Contracts	Notl (\$ M)
4/5/24	6,850	\$644,860	242,183	\$22,597.23
4/4/24	16,865	\$1,609,616	243,988	\$22,695.16
4/3/24	21,798	\$2,028,881	244,840	\$23,023.17
4/2/24	17,472	\$1,643,988	237,009	\$22,419.91
4/1/24	7,483	\$719,778	234,689	\$22,364.33
3/28/24	18,072	\$1,540,881	234,229	\$22,421.52
3/27/24	9,535	\$838,683	232,885	\$22,196.87
3/26/24	8,156	\$599,743	230,699	\$21,864.70
3/25/24	8,257	\$750,280	231,093	\$21,923.61
3/22/24	7,540	\$656,449	230,619	\$21,904.54
3/21/24	11,050	\$923,008	229,419	\$21,957.93
3/20/24	17,924	\$1,642,123	236,549	\$22,417.79
3/19/24	8,139	\$788,699	232,459	\$21,796.95
3/18/24	9,238	\$716,866	230,632	\$21,525.65
3/15/24	19,809	\$1,577,246	360,623	\$32,783.59
3/14/24	22,869	\$1,906,141	357,782	\$32,826.46
3/13/24	48,053	\$4,262,290	350,205	\$32,375.56
3/12/24	92,202	\$9,503,927	361,052	\$32,860.15
3/11/24	321,930	\$28,048,613	368,468	\$32,834.50



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