

Liquidity Analysis

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

10 Contracts

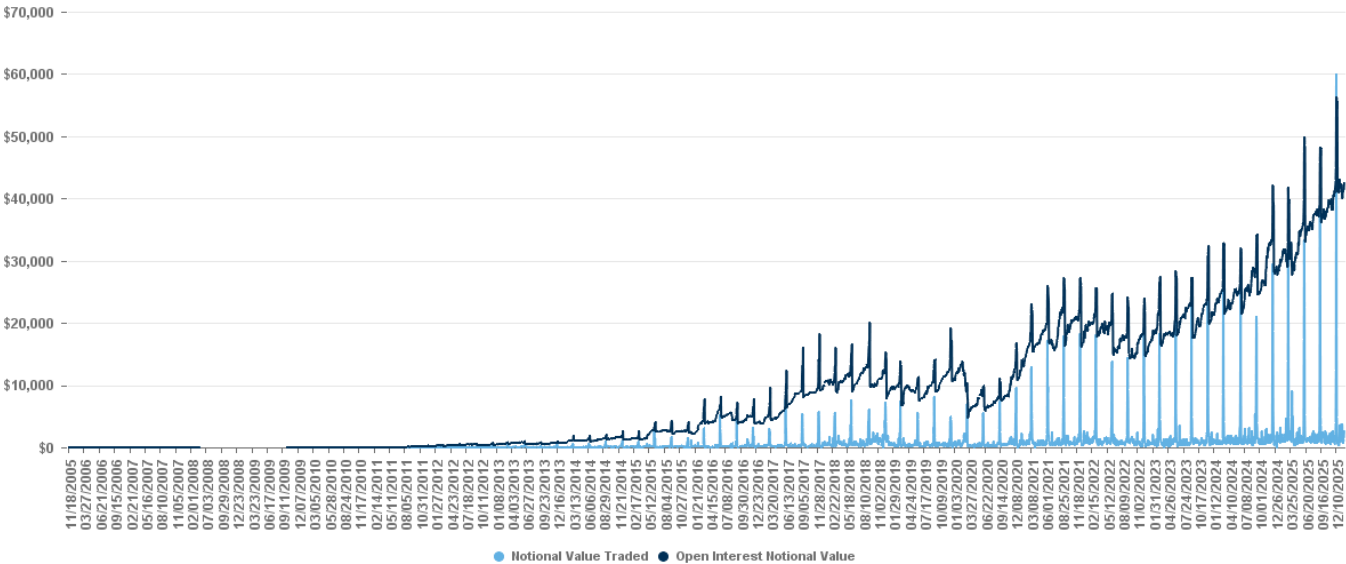
Sector Name	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	Notional (\$ '000)	B/A (pts)	B/A (bps)
Comm. Svcs.	XAZH6	XASH6	620.83	155,208	1,552	0.18	2.97
Cons. Disc	XAYH6	IXYH6	2473.98	247,398	2,474	1.09	4.39
Cons. Staples	XAPH6	IXRH6	838.86	83,886	839	0.22	2.67
Energy	XAEH6	IXPH6	1053.70	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	XARH6	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)
	4,272	52.7%	65,881	\$155,236	\$2,399,252	8.0%	5.8%
BioTec	46	35.9%	2,377	\$4,595	\$235,362	0.2%	0.6%
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	\$118,382	\$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

Trading			Open Interest	
Date	Contracts	Notl (\$'000)	Contracts	Notl (\$ M)
1/30/26	23,915	\$2,665,848	337,016	\$42,553.78
1/29/26	14,628	\$1,832,832	331,092	\$41,699.74
1/28/26	14,081	\$1,386,862	329,665	\$41,309.95
1/27/26	9,852	\$852,306	328,327	\$41,179.91
1/26/26	7,451	\$784,882	325,671	\$41,080.49
1/23/26	18,019	\$2,149,304	326,853	\$41,194.91
1/22/26	21,348	\$2,615,196	321,890	\$40,943.94
1/21/26	15,662	\$1,665,431	316,792	\$40,004.76
1/20/26	35,665	\$3,843,969	326,526	\$40,583.85
1/16/26	10,172	\$1,054,421	333,694	\$41,796.55
1/15/26	11,154	\$1,175,612	335,000	\$42,108.84
1/14/26	35,740	\$3,921,560	340,251	\$42,523.99
1/13/26	13,730	\$1,458,975	335,468	\$41,730.61
1/12/26	16,497	\$1,691,450	335,017	\$41,898.79
1/9/26	8,428	\$890,071	336,761	\$41,976.23
1/8/26	15,276	\$1,703,588	337,559	\$42,082.59
1/7/26	18,788	\$2,148,447	340,723	\$42,310.42
1/6/26	14,556	\$1,263,540	338,628	\$42,173.12
1/5/26	40,958	\$3,603,577	346,094	\$43,152.06



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