

Liquidity Analysis

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

5 Contracts

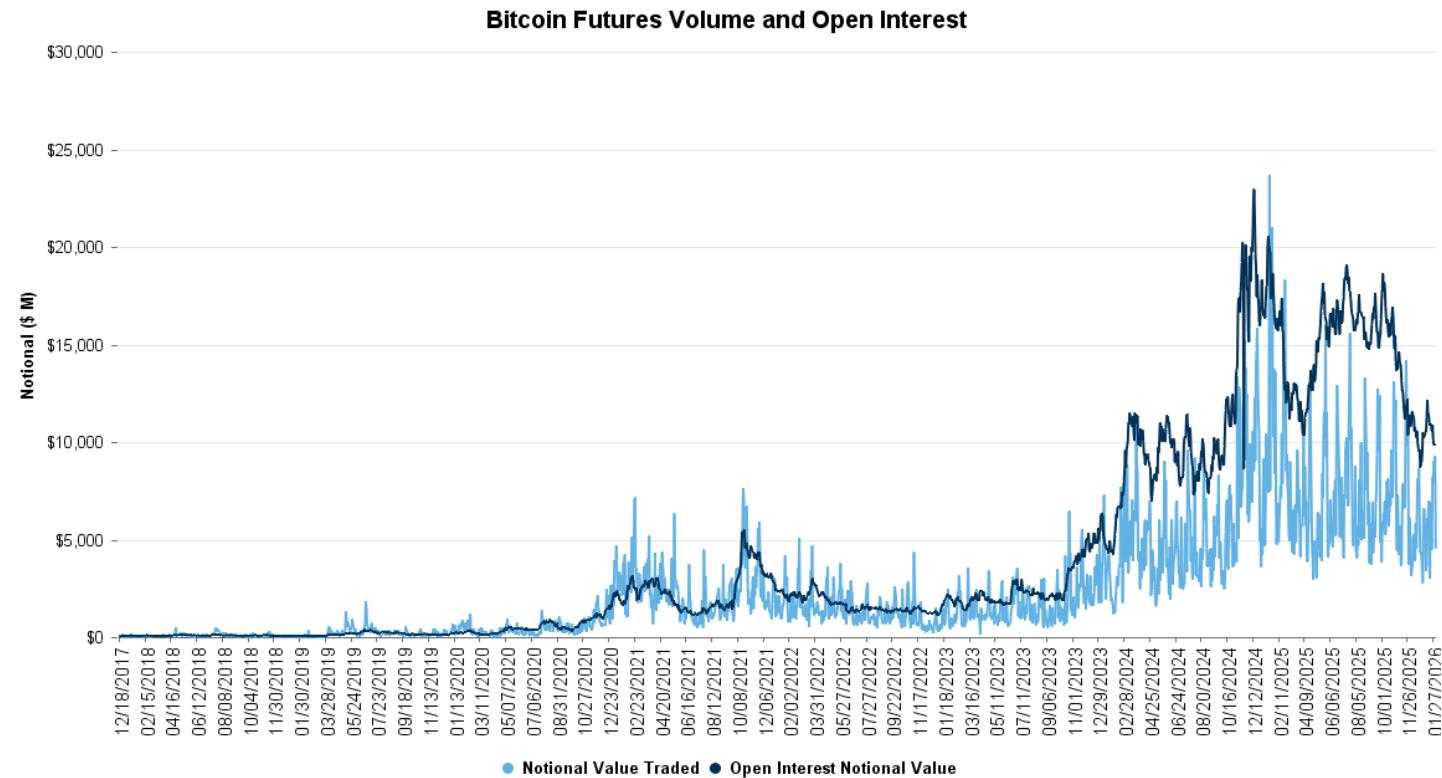
Product	GLOBEX	Bberg	Contract	Contract	5 Contracts			
	Ticker	Ticker	Price	Value \$	Notional (\$'000)	B/A (pts)	B/A (bps)	B/A (ticks)
Bitcoin	BTCT6	BTCT6	92,809	464,047	2,320	109.30	11.78	2,186.03
		Average		464,047	2,320	109.30	11.78	2,186.03

Activity Summary: Since 12/18/17

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Bitcoin	13,349	0.2%	23,557	\$6,045	\$10,733	100.0%	100.0%
Sum:	13,349	0.2%	23,557	\$6,045	\$10,733	100.0%	100.0%

Historical Volume and Open Interest

Trading			Open Interest	
Date	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
1/30/26	10,899	\$4,581	23,469	\$9,862
1/29/26	22,057	\$9,295	23,427	\$9,886
1/28/26	18,474	\$8,244	22,584	\$10,105
1/27/26	20,170	\$9,030	24,276	\$10,882
1/26/26	17,980	\$7,885	24,123	\$10,590
1/23/26	18,277	\$8,191	24,299	\$10,896
1/22/26	10,166	\$4,551	24,471	\$10,965
1/21/26	11,689	\$5,277	24,086	\$10,886
1/20/26	15,514	\$6,960	24,541	\$11,029
1/16/26	6,402	\$3,064	23,886	\$11,443
1/15/26	9,743	\$4,648	23,725	\$11,328
1/14/26	14,303	\$7,012	24,741	\$12,136
1/13/26	11,776	\$5,581	23,843	\$11,300
1/12/26	13,370	\$6,132	23,051	\$10,576
1/9/26	8,664	\$3,919	23,362	\$10,570
1/8/26	7,613	\$3,470	22,804	\$10,397
1/7/26	9,921	\$4,529	22,498	\$10,271
1/6/26	12,544	\$5,823	22,168	\$10,293
1/5/26	14,060	\$6,654	22,226	\$10,518



All data as of the date of the report, except where otherwise noted. The information within this brochure has been compiled by CME Group for general purposes only. CME Group assumes no responsibility for any errors or omissions. Although every attempt has been made to ensure the accuracy of the information within this presentation, CME Group assumes no responsibility for any errors or omissions. Additionally, all examples in this presentation are hypothetical situations, used for explanation purposes only, and should not be considered investment advice on the results of actual market experience. CME Group is the trademark of CME, Inc. The Globe logo, Globex®, E-mini and CME® are trademarks of Chicago Mercantile Exchange, Inc. CBOT® is the trademark of the Board of Trade of the City of Chicago Inc. Standard & Poor's is a trademark of The McGraw-Hill Companies, Inc. and has been licensed for use by Chicago Mercantile Exchange Inc. All other trademarks are the property of their respective owners. All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME, CBOT, NYMEX and CME Group rules. Current rules should be consulted in all cases concerning contract specifications. This communication does not constitute a Prospectus, nor is it a recommendation to buy, sell or retain any specific investment or to utilize or refrain from utilizing any particular service. This communication is for the exclusive use of Eligible Counterparties and Professional Clients only and must not be relied upon by Private Clients who should take independent financial advice. Circulation should be restricted accordingly. Chicago Mercantile Exchange Inc. is a Recognised Overseas Clearing House (ROCH) recognised by the Bank of England. Chicago Mercantile Exchange Inc., Board of Trade of the City of Chicago, and New York Mercantile Exchange, are Recognised Overseas Investment Exchanges (ROIEs) recognised by the Financial Conduct Authority. Issued by CME Marketing Europe Limited which is authorised and regulated by the Financial Conduct Authority. © 2015 CME Group. All rights reserved.