CME Bitcoin Futures Report: 13 Dec, 2024

Liquidity Analysis

Based on data from 09 Dec, 2024 to 13 Dec, 2024

5 Contracts

Activity	Summary:	Since '	12/18/17
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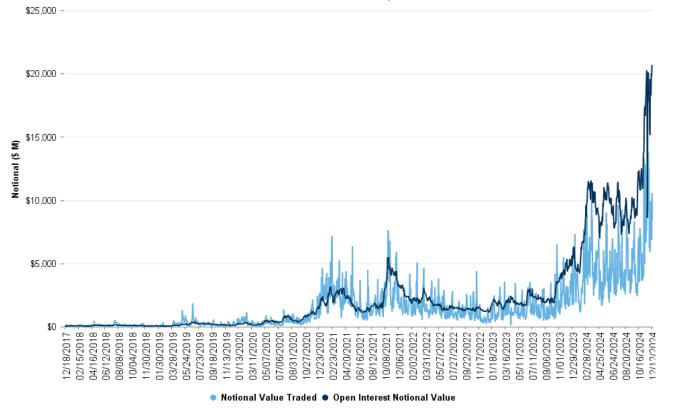
Product	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	5- Contract Notional (\$ '000)	B/A (pts)	B/A (bps)	B/A (ticks)
Bitcoin	BTCZ4	BTCZ4	72,116	360,578	1,803	#########	#######	1,999,999,999,980.00
		Average		360,578	1,803	#########	#######	1,999,999,999,999,980

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Bitcoin	19,771	0.0%	39,543	\$9,211	\$18,274	100.0%	100.0%
Sum:	19,771	0.0%	39,543	\$9,211	\$18,274	100.0%	100.0%

Historical Volume and Open Interest

	Tra	ding	Open Interest		
Date	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)	
12/13/24	16,548	\$8,507	40,166	\$20,678	
12/12/24	17,092	\$8,615	39,265	\$19,825	
12/11/24	20,596	\$10,570	38,957	\$19,991	
12/10/24	14,237	\$6,924	37,588	\$18,300	
12/9/24	17,002	\$8,247	37,953	\$18,440	
12/6/24	14,238	\$7,313	38,082	\$19,571	
12/5/24	23,432	\$9,949	37,986	\$15,182	
12/4/24	16,797	\$6,726	37,625	\$15,605	
12/3/24	12,292	\$5,951	37,021	\$17,944	
12/2/24	14,979	\$7,257	36,838	\$17,832	
11/29/24	12,851	\$6,274	39,767	\$19,297	
11/27/24	25,565	\$12,473	41,128	\$20,100	
11/26/24	26,465	\$12,095	40,510	\$18,605	
11/25/24	28,986	\$13,814	40,554	\$19,358	
11/22/24	28,085	\$9,132	42,162	\$8,643	
11/21/24	31,046	\$15,217	42,388	\$20,117	
11/20/24	19,016	\$9,034	42,633	\$20,267	
11/19/24	19,879	\$9,274	41,203	\$19,245	
11/18/24	16,551	\$7,635	39,485	\$18,211	

Bitcoin Futures Volume and Open Interest



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