

Liquidity Analysis

Based on data from 16 Dec, 2024 to 20 Dec, 2024

Product	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	5 Contracts			
					5-Contract Notional (\$ '000)	B/A (pts)	B/A (bps)	B/A (ticks)
Bitcoin	BTCZ4	BTCZ4	77,120	385,602	1,928	#####	#####	1,999,999,999,999,980.00
		Average		385,602	1,928	#####	#####	1,999,999,999,999,980

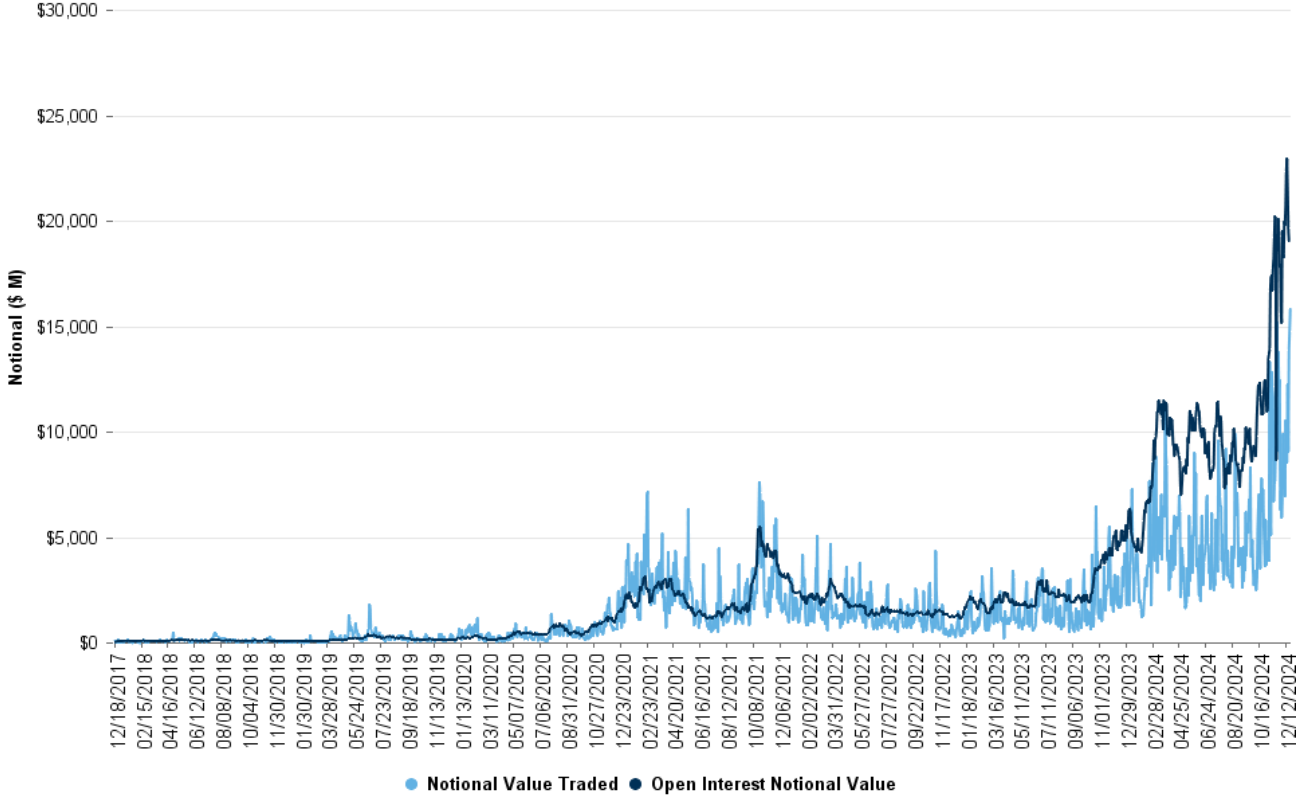
Activity Summary: Since 12/18/17

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Bitcoin	20,601	0.0%	39,451	\$10,031	\$19,278	100.0%	100.0%
Sum:	20,601	0.0%	39,451	\$10,031	\$19,278	100.0%	100.0%

Historical Volume and Open Interest

Trading			Open Interest	
Date	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
12/20/24	32,727	\$15,885	39,124	\$19,061
12/19/24	30,534	\$14,789	40,503	\$19,665
12/18/24	27,435	\$13,896	42,377	\$21,509
12/17/24	16,758	\$9,031	42,524	\$22,979
12/16/24	22,892	\$12,265	41,592	\$22,333
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

Bitcoin Futures Volume and Open Interest



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