

Liquidity Analysis

Based on data from 11 Oct, 2021 to 15 Oct, 2021

5 Contracts

Product	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	5-Contract Notional (\$ '000)		
					B/A (pts)	B/A (bps)	
Bitcoin	BTCV1	BTCV1	50,283	251,413	1,257	89.61	17.82
		Average		251,413	1,257	89.61	17.82

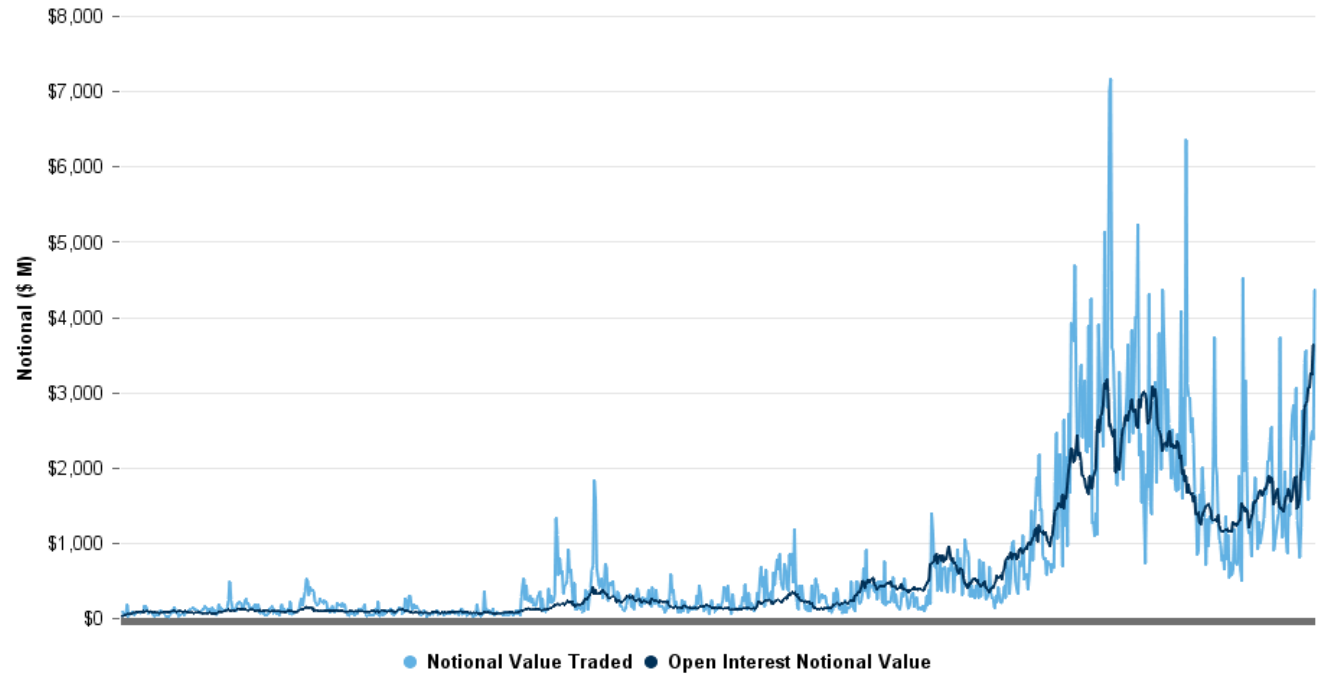
Activity Summary: Last 966 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ 'M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Bitcoin	9,324	0.0%	9,016	\$2,327	\$2,296	100.0%	100.0%
Sum:	9,324	0.0%	9,016	\$2,327	\$2,296	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ 'M)	Contracts	Notl (\$ 'M)
10/15/21	14,048	\$4,367	11,682	\$3,645
10/14/21	8,145	\$2,375	11,081	\$3,240
10/13/21	8,630	\$2,497	11,183	\$3,255
10/12/21	8,606	\$2,407	10,918	\$3,063
10/11/21	7,052	\$2,049	10,506	\$3,062
10/8/21	5,719	\$1,580	10,423	\$2,888
10/7/21	6,867	\$1,874	10,427	\$2,852
10/6/21	12,821	\$3,577	10,053	\$2,806
10/5/21	13,161	\$3,405	8,886	\$2,299
10/4/21	7,417	\$1,851	8,105	\$2,024
10/1/21	11,413	\$2,763	7,971	\$1,931
9/30/21	5,557	\$1,213	7,276	\$1,590
9/29/21	3,959	\$815	7,243	\$1,493
9/28/21	5,196	\$1,081	7,039	\$1,466
9/27/21	6,084	\$1,314	8,728	\$1,875
9/24/21	14,404	\$3,062	8,798	\$1,874
9/23/21	10,571	\$2,371	7,727	\$1,737
9/22/21	13,050	\$2,835	7,416	\$1,614
9/21/21	12,871	\$2,708	7,348	\$1,548
9/20/21	10,915	\$2,391	7,518	\$1,650

Bitcoin Futures Volume and Open Interest



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