

Digital Gamma Options Report

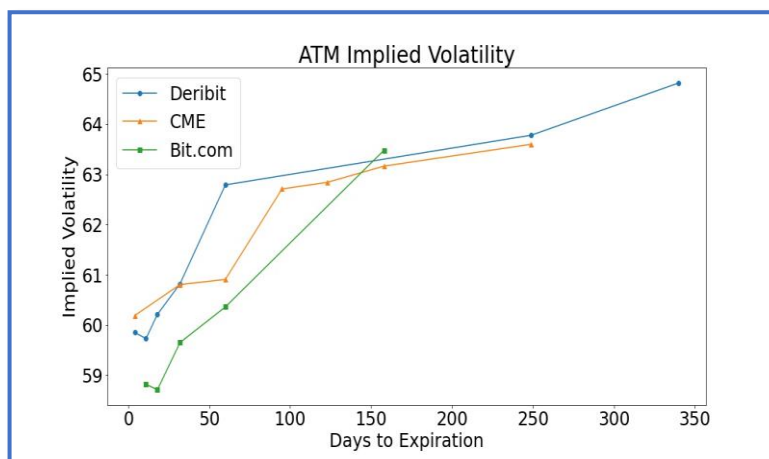
Today's Date: 4/26/2022

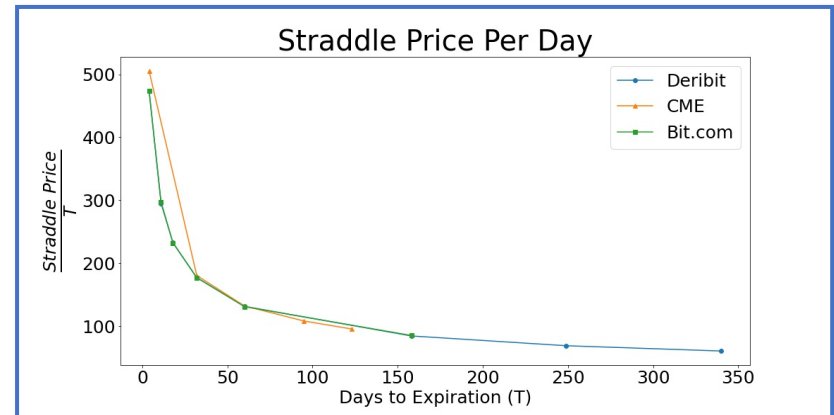
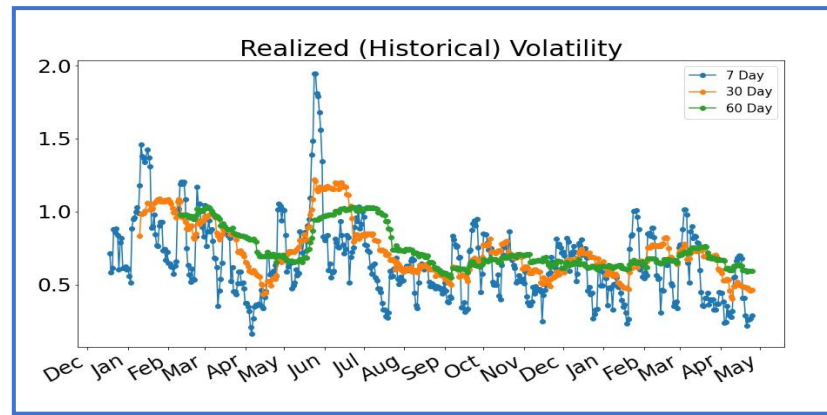
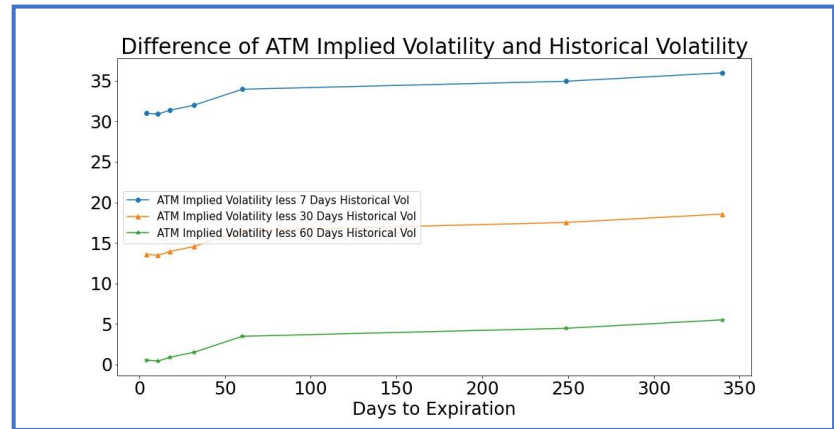
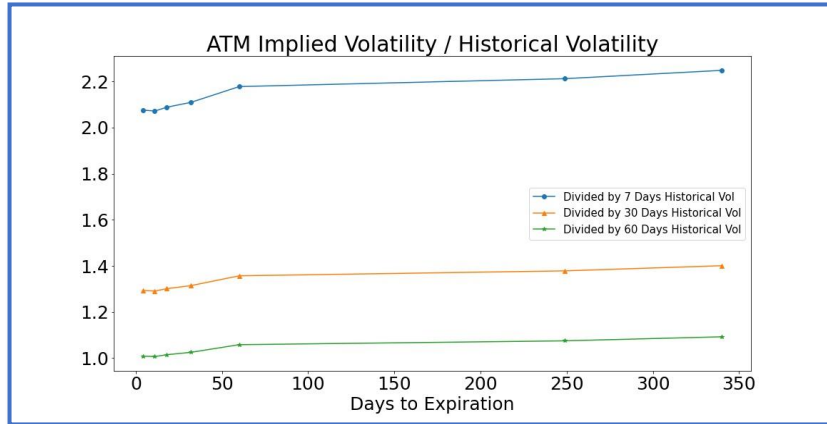
Straddle Run			
Expiration	Exchange	ATM Straddle	ATM Straddle as % of Spot
5/27/2022	Bit	5663.66	14.07%
5/27/2022	Deribit	5665.42	14.09%
5/27/2022	CME	5774.88	14.35%
9/30/2022	Bit	13464.96	33.08%
9/30/2022	Deribit	13340.64	32.67%
9/30/2022	CME	13403.96	32.92%

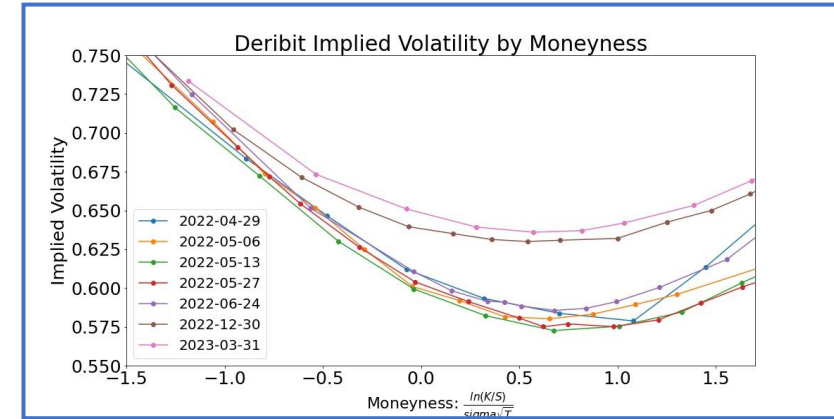
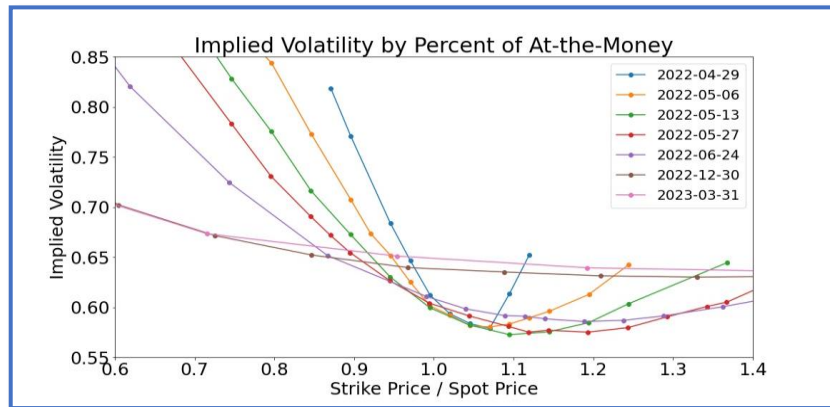
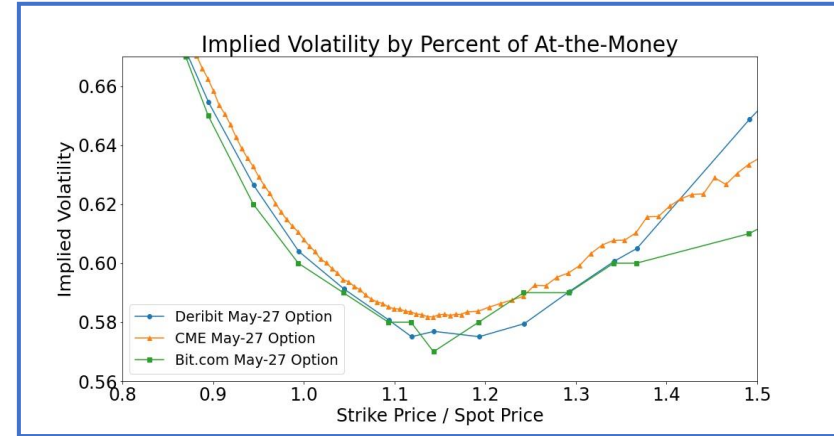
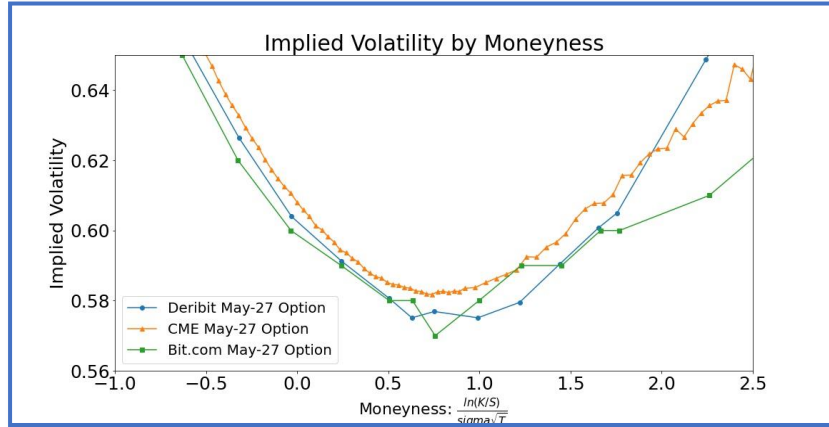
Spread Payout Ratios					
Expiration	Exchange	100/110 Call Spread	100/90 Put Spread	Max Payout Ratio of CS	Max Payout Ratio of PS
5/27/2022	Bit	1530.38	1498.83	2.63	2.68
5/27/2022	Deribit	1546.71	1,504.19	2.60	2.67
5/27/2022	CME	1,555.51	1,507.66	2.59	2.67
9/30/2022	Bit	1600.04	2133.00	2.54	1.91
9/30/2022	Deribit	1,587.44	2,047.64	2.57	1.99
9/30/2022	CME	1,584.99	2,081.86	2.57	1.96

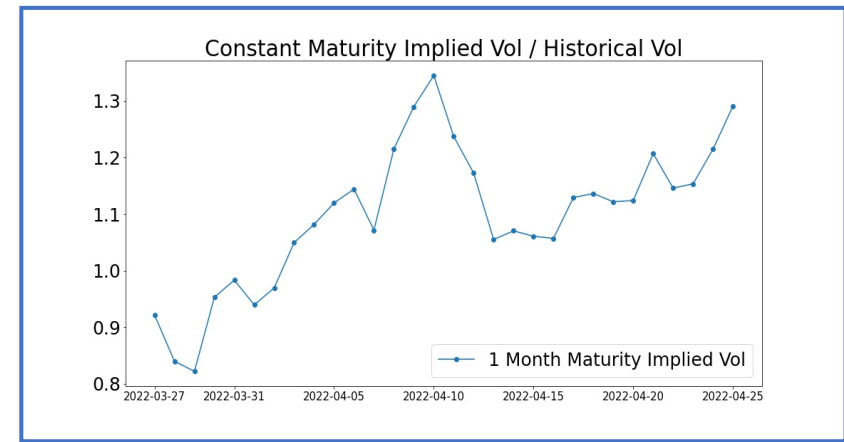
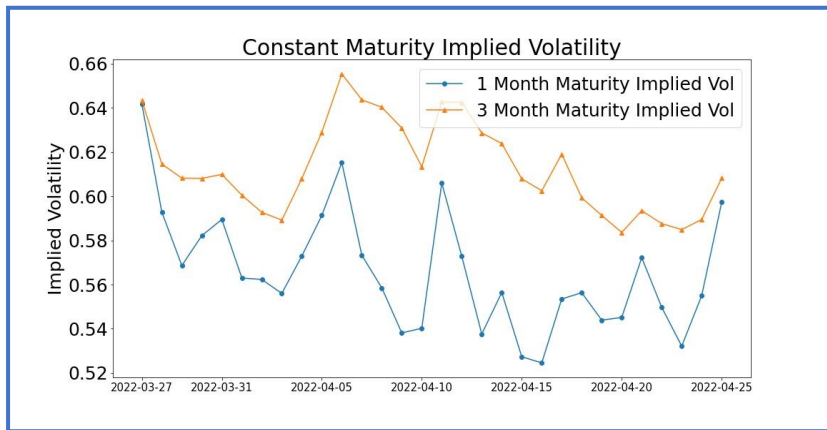
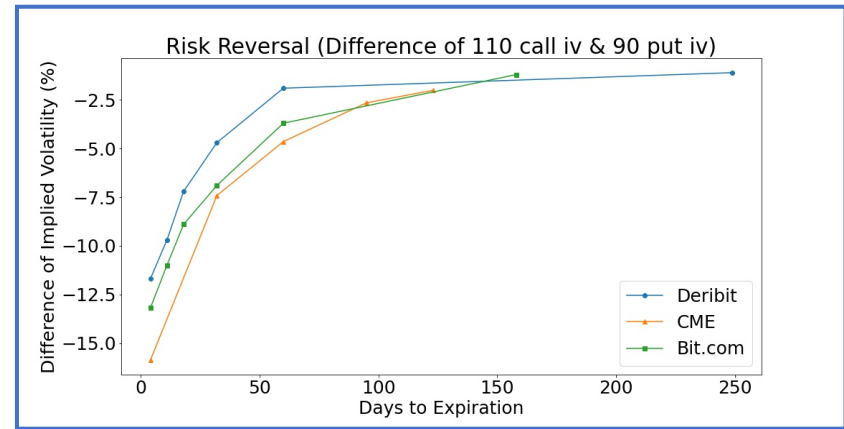
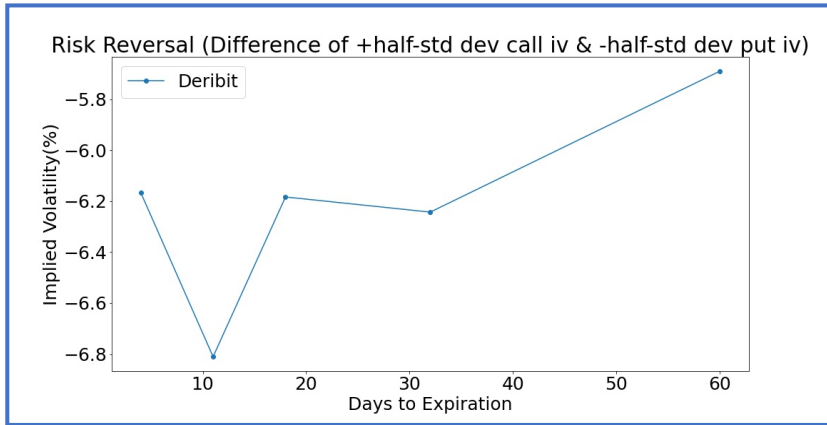
Butterfly Run			
Expiration	Exchange	90/100/110 Butterfly	Butterfly Max Payout Ratio
5/27/2022	Bit	994.77	4.05
5/27/2022	Deribit	971.11	4.14
5/27/2022	CME	962.33	4.18
9/30/2022	Bit	337.24	12.07
9/30/2022	Deribit	447.77	9.12
9/30/2022	CME	404.65	10.06

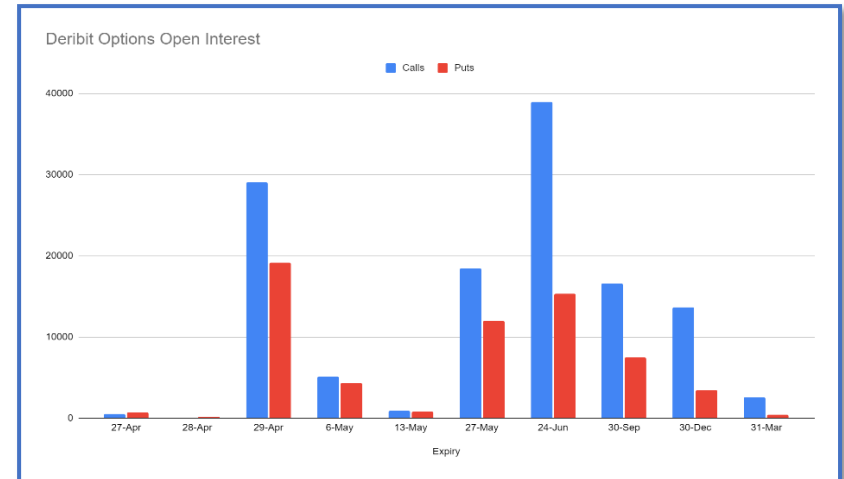
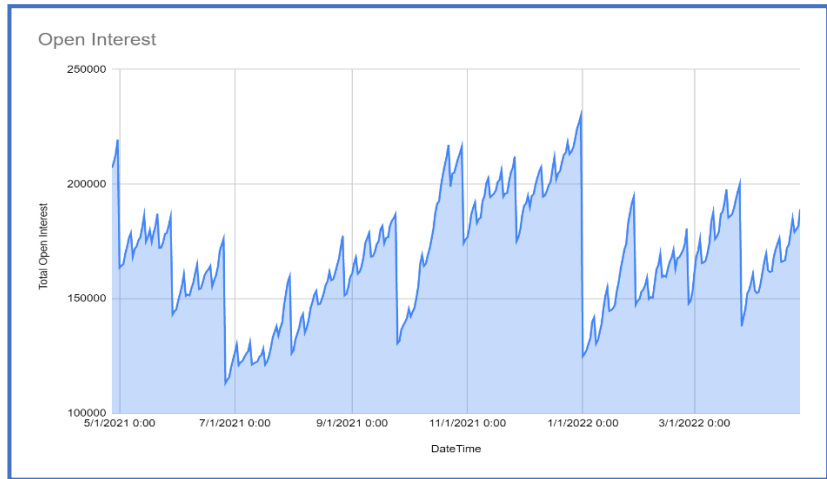
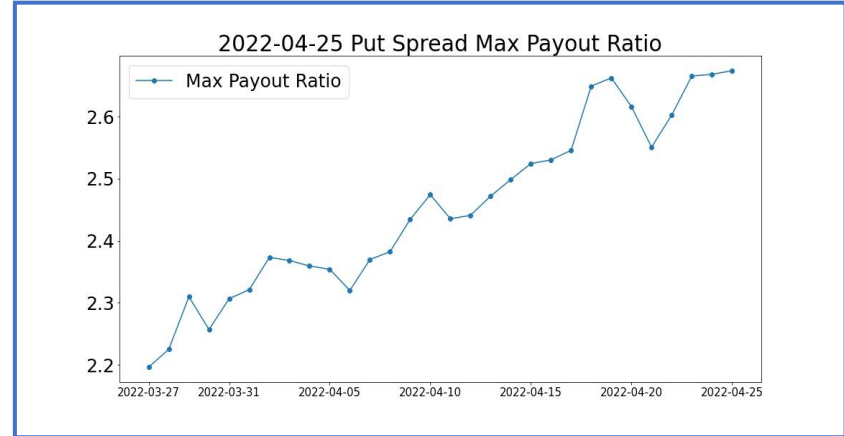
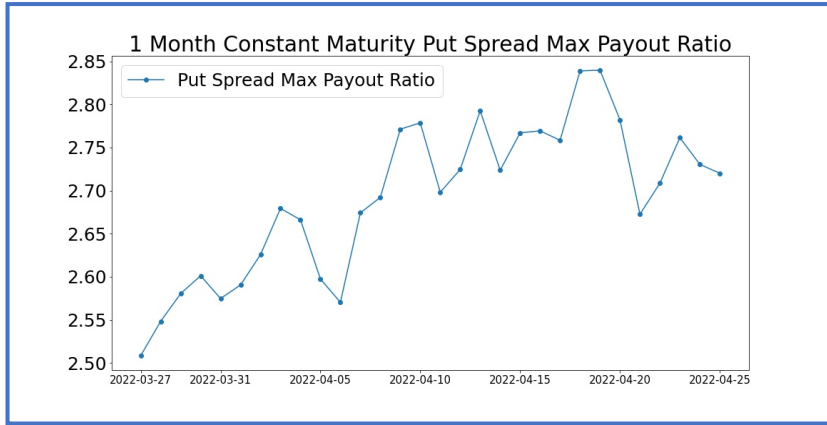
Indicated Strikes for Tables			
	ATM	90 put	110 call
5/27/2022	38027	34224	41830
9/30/2022	38555	34700	42411



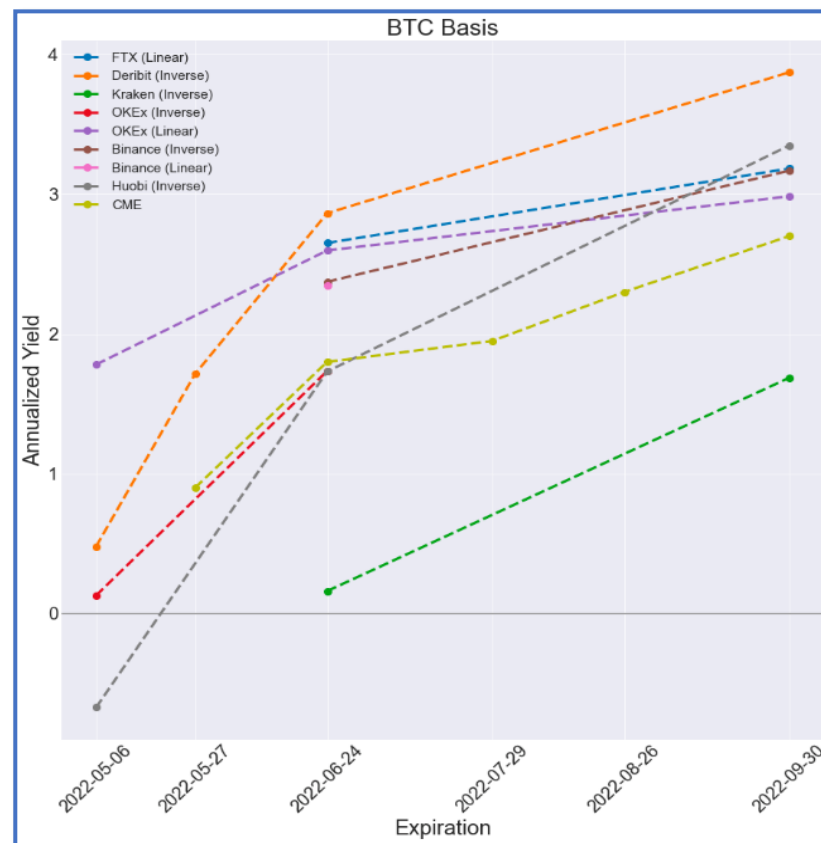
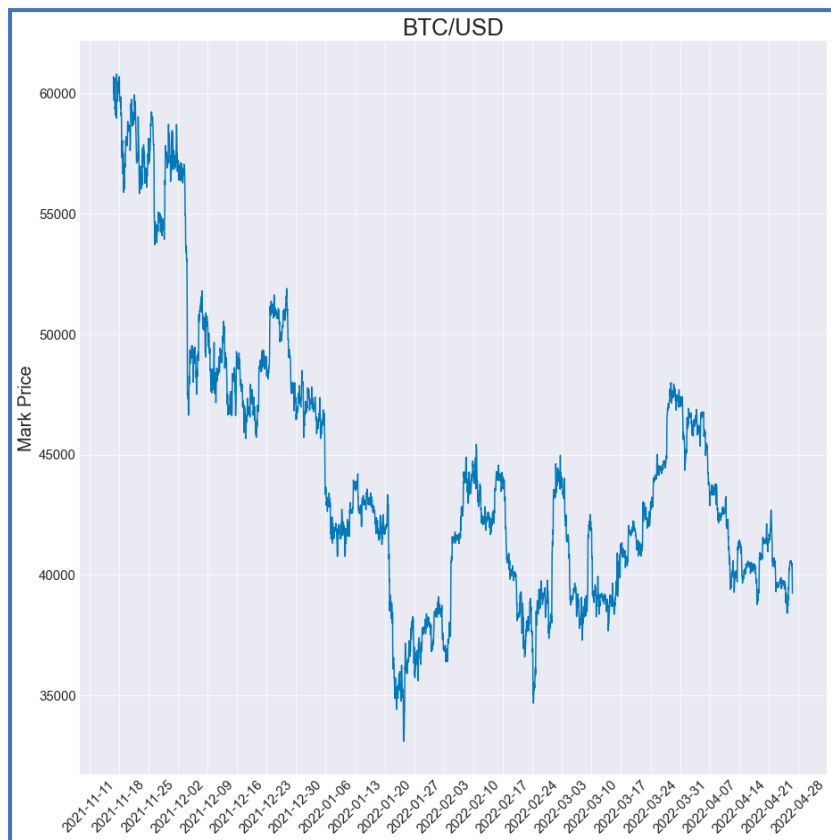




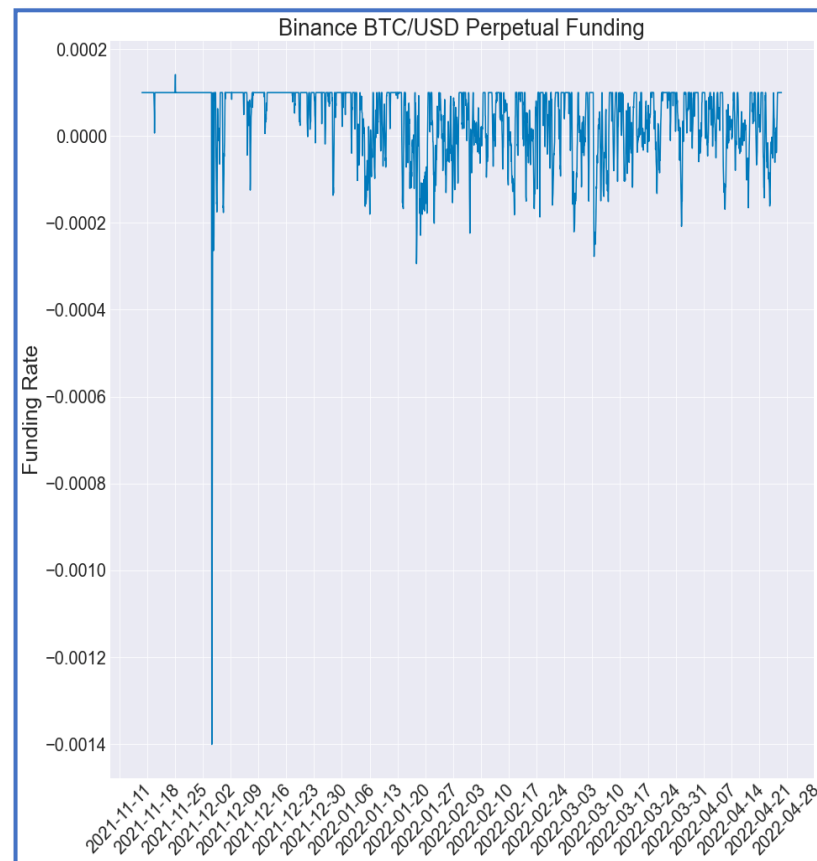
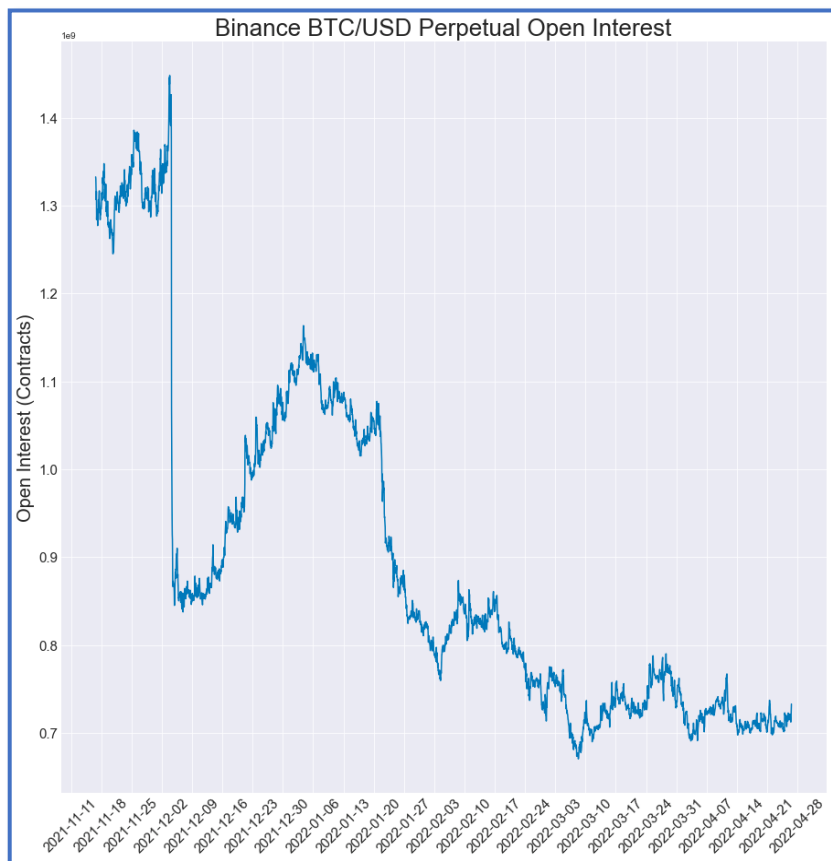




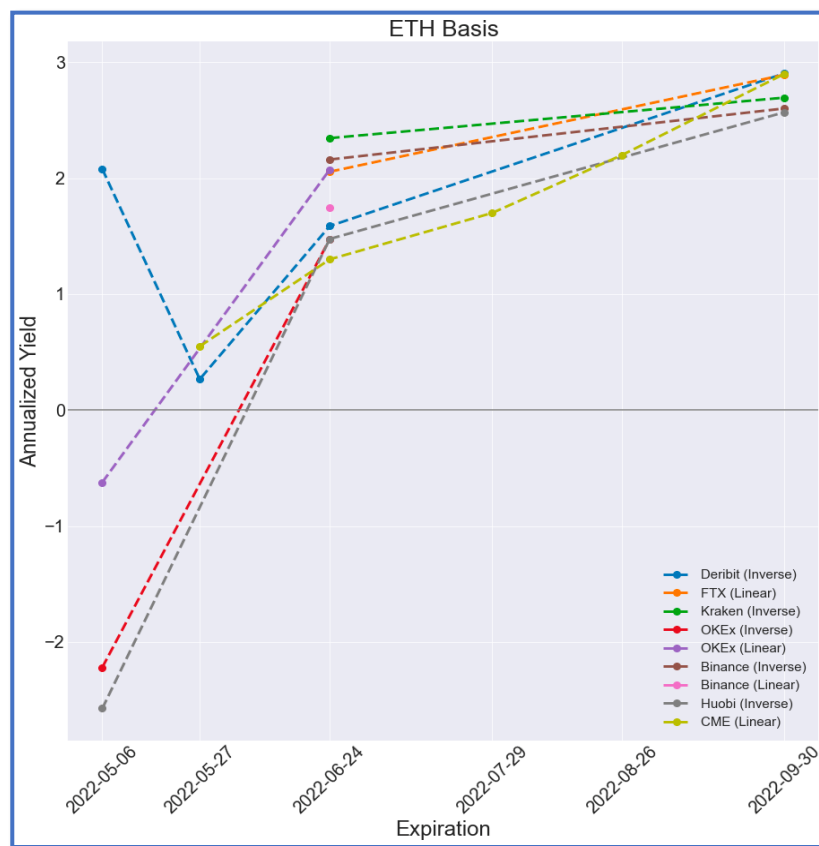
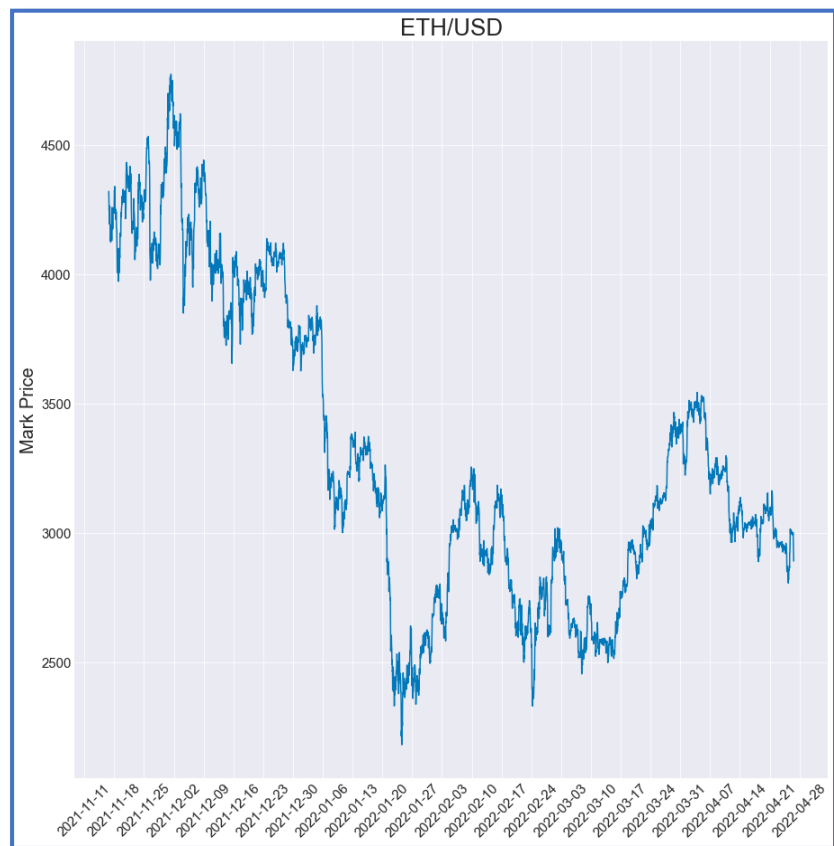
Bitcoin: Price and Basis



Bitcoin: OI and Funding



Ether: Price and Basis



Ether: Open Interest and Funding

