

Digital Gamma Options Report

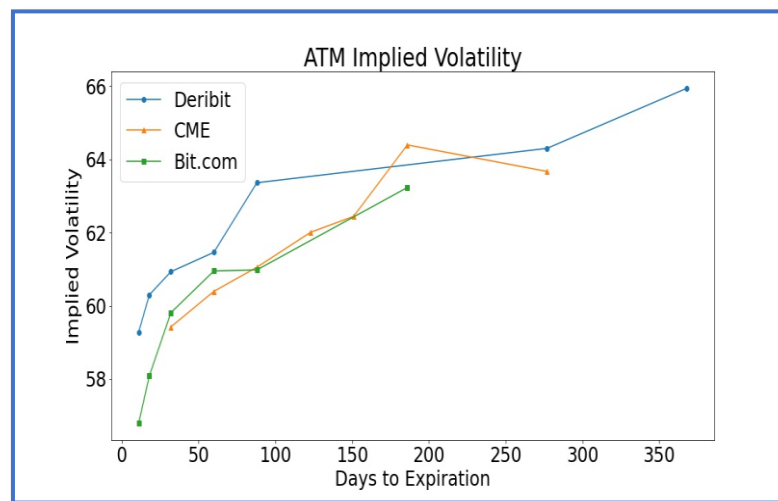
Today's Date: 3/29/2022

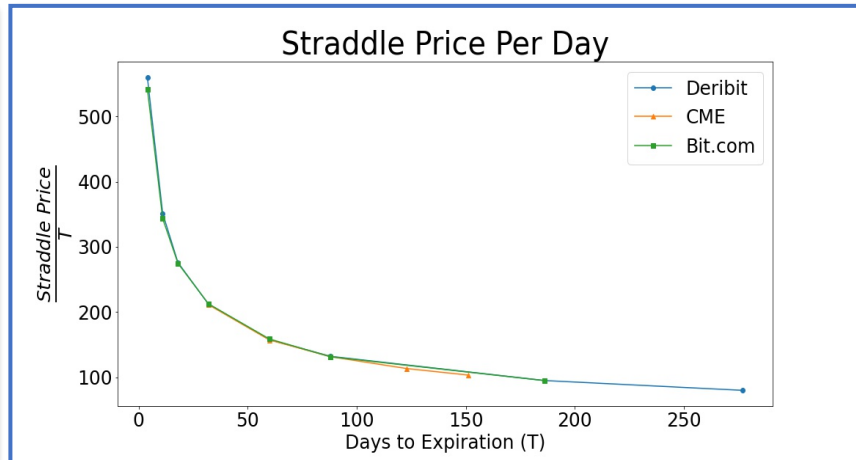
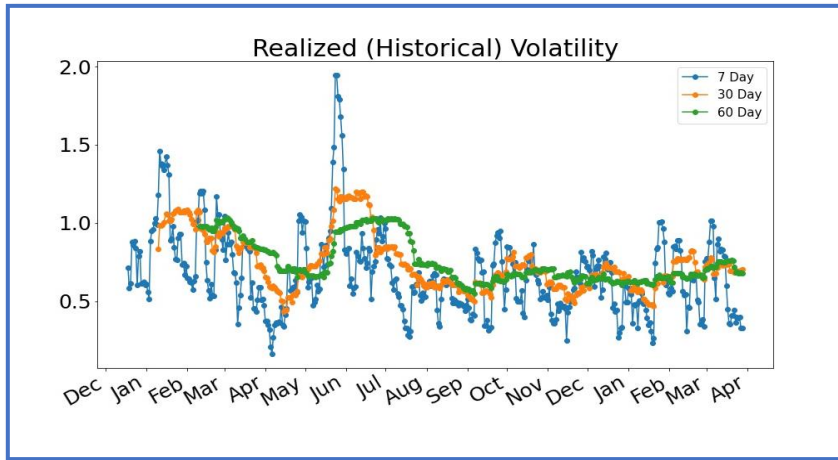
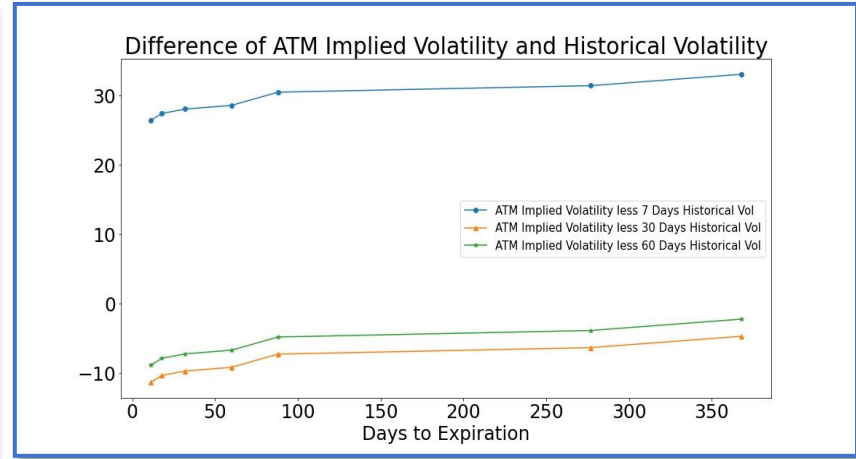
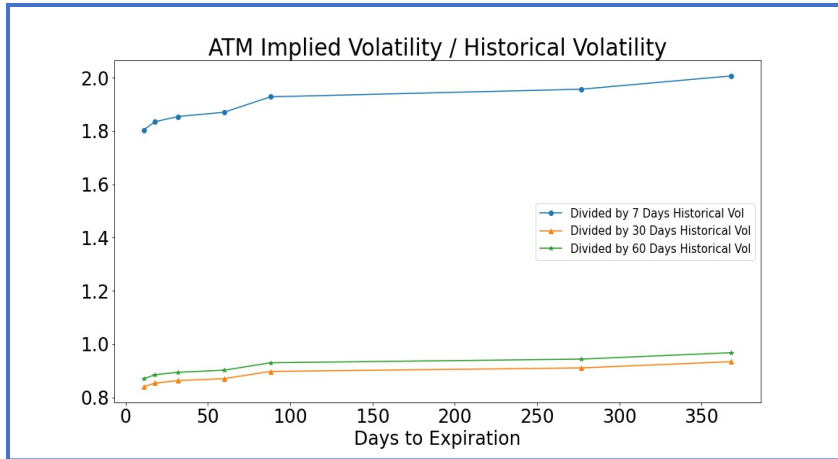
Straddle Run			
Expiration	Exchange	ATM Straddle	ATM Straddle as % of Spot
4/29/2022	Bit	6798.04	14.11%
4/29/2022	Deribit	6788.12	14.11%
4/29/2022	CME	6756.40	14.02%
6/24/2022	Bit	11549.98	23.80%
6/24/2022	Deribit	11610.10	23.92%
6/24/2022	CME	11561.81	23.83%

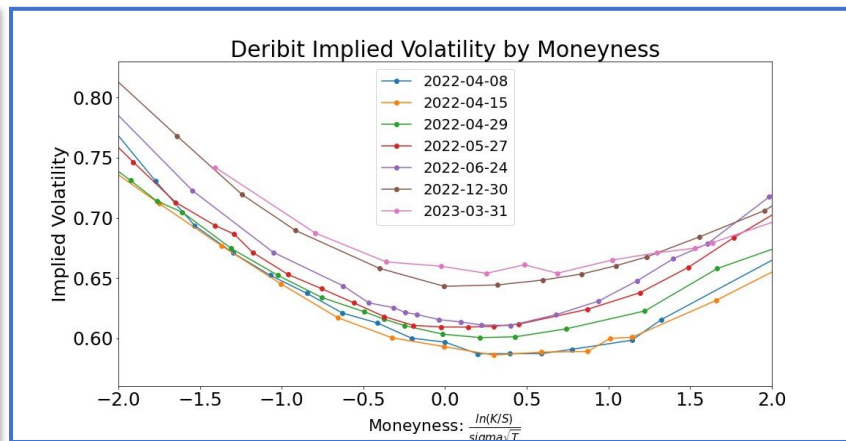
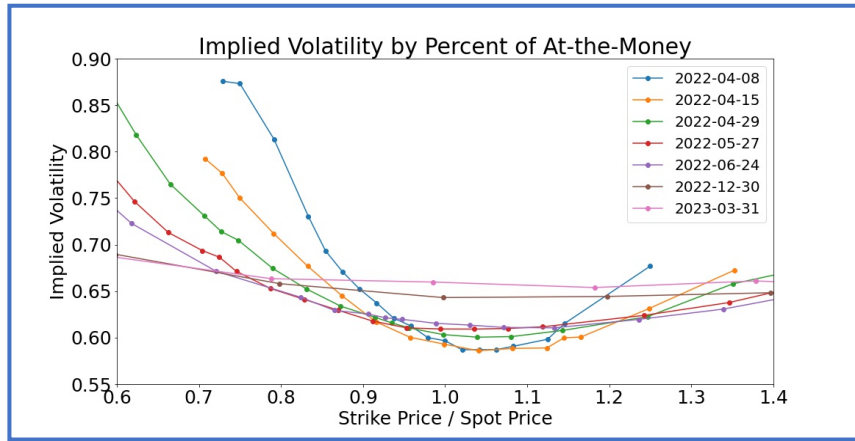
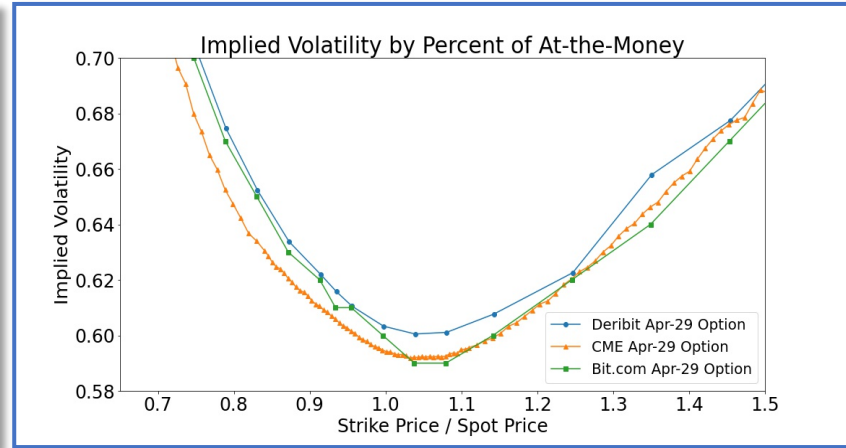
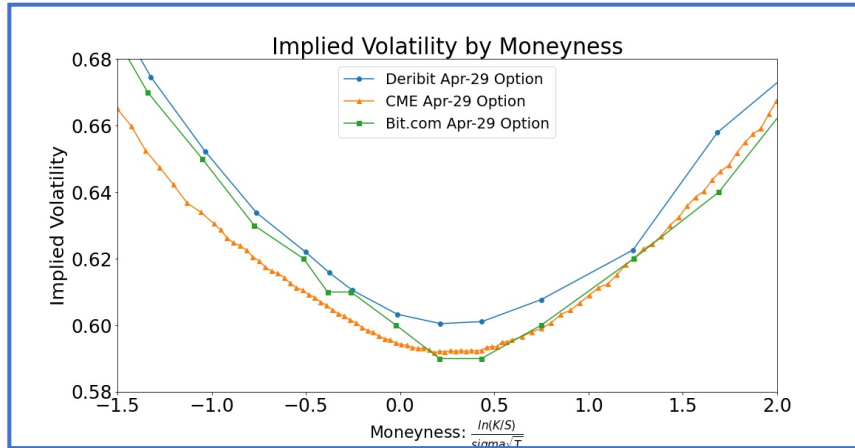
Spread Payout Ratios					
Expiration	Exchange	100/110 Call Spread	100/90 Put Spread	Max Payout Ratio of CS	Max Payout Ratio of PS
4/29/2022	Bit	1742.13	1928.47	2.77	2.50
4/29/2022	Deribit	1735.22	1,920.72	2.77	2.51
4/29/2022	CME	1,730.43	1,934.61	2.78	2.49
6/24/2022	Bit	1849.44	2276.95	2.62	2.13
6/24/2022	Deribit	1,879.03	2,289.10	2.58	2.12
6/24/2022	CME	1,865.66	2,294.98	2.60	2.11

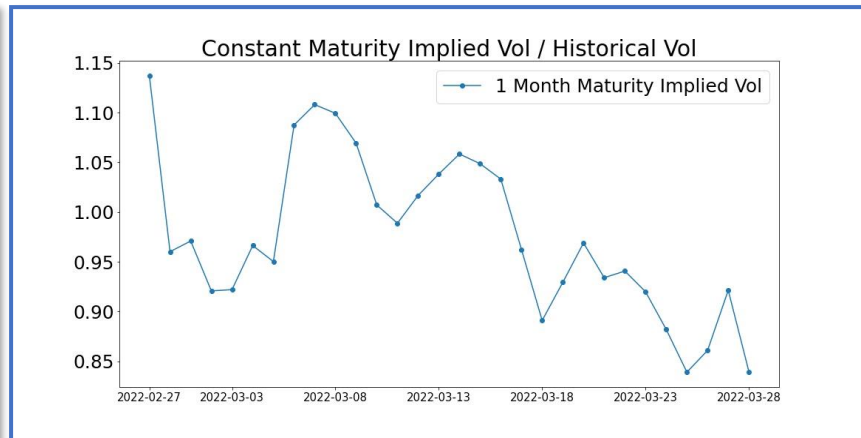
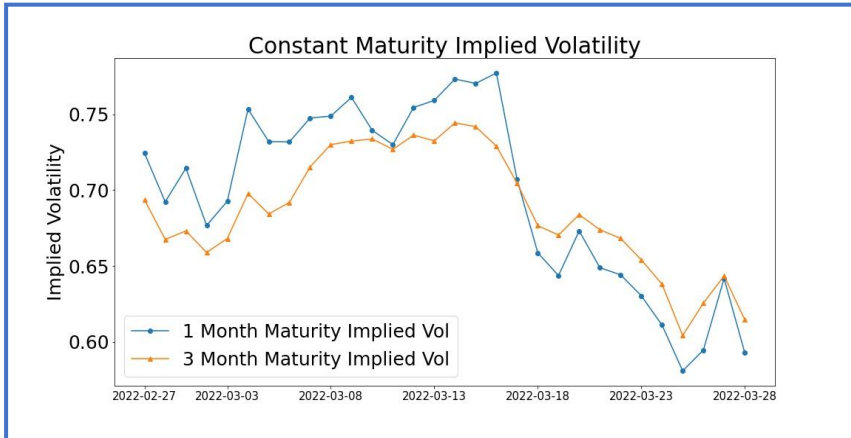
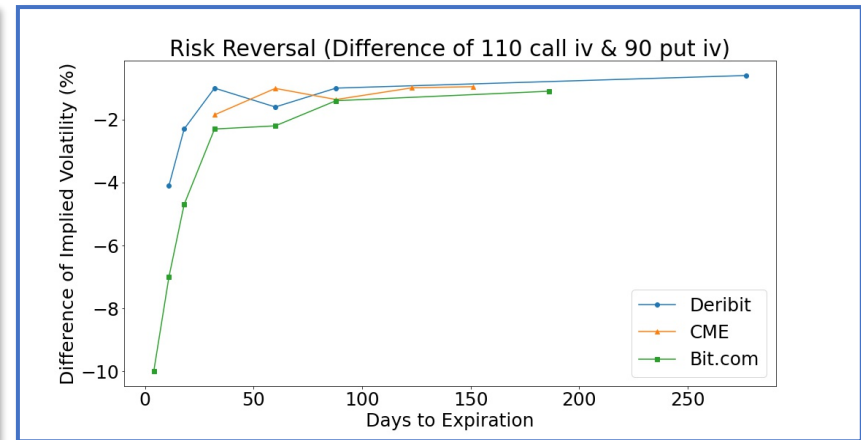
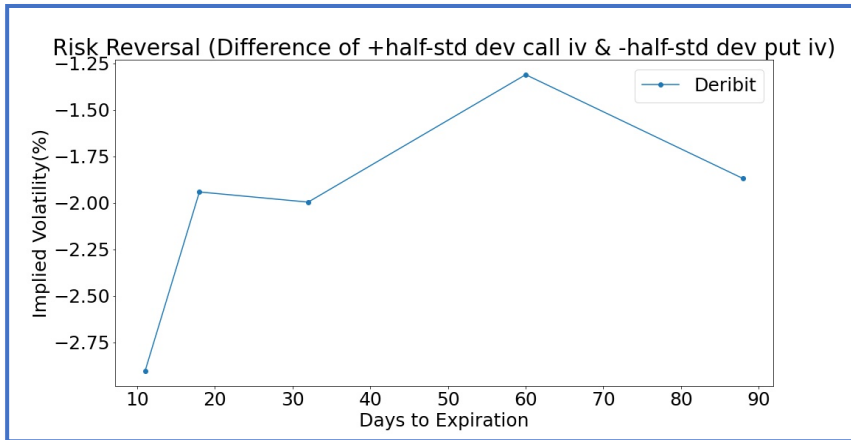
Butterfly Run			
Expiration	Exchange	90/100/110 Butterfly	Butterfly Max Payout Ratio
4/29/2022	Bit	1146.59	4.20
4/29/2022	Deribit	1155.96	4.16
4/29/2022	CME	1153.96	4.18
6/24/2022	Bit	726.24	6.68
6/24/2022	Deribit	686.56	7.07
6/24/2022	CME	691.36	7.02

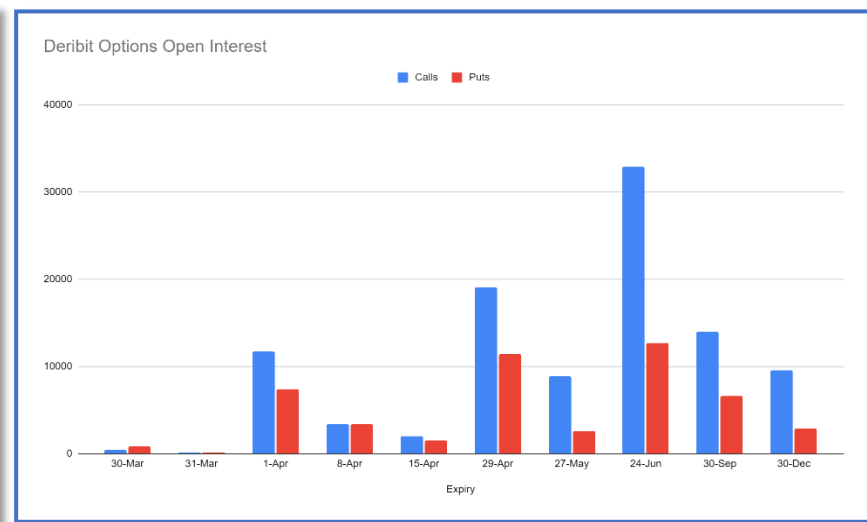
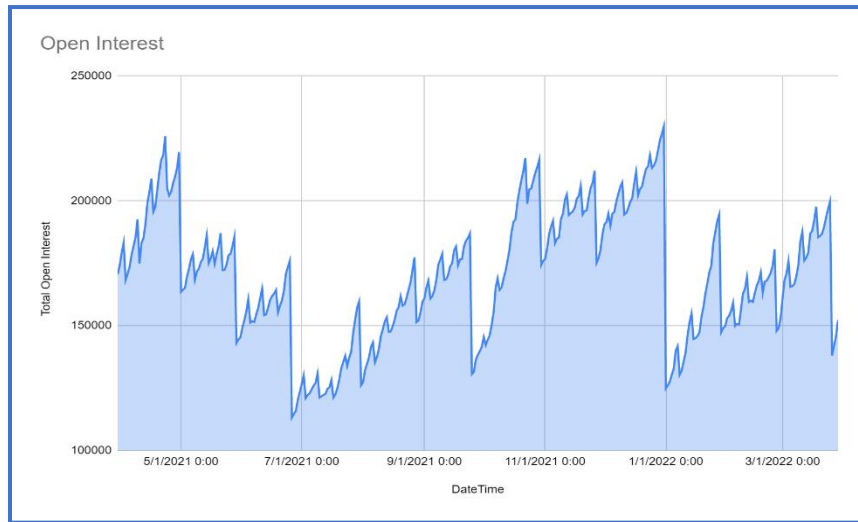
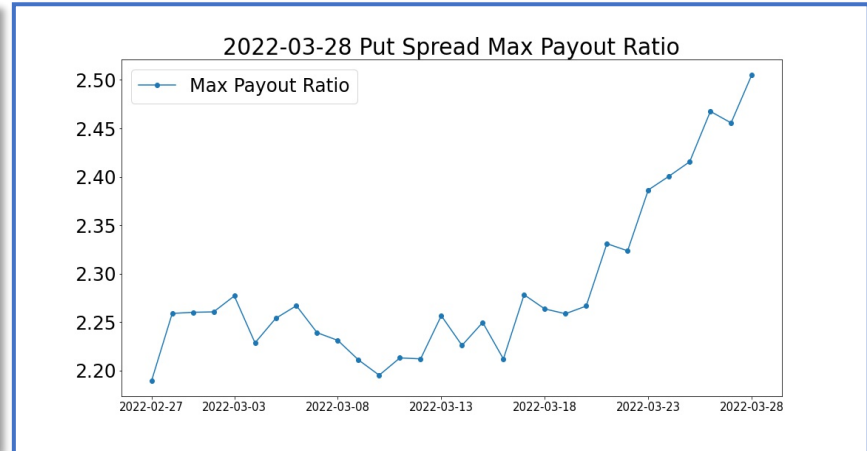
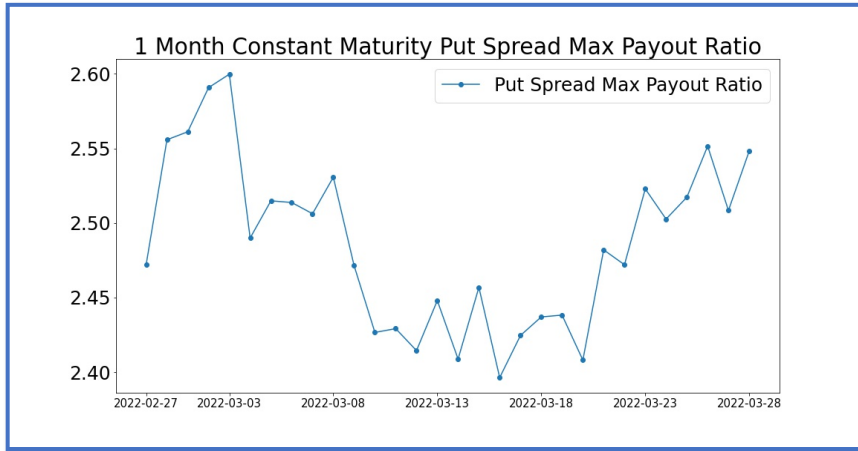
Indicated Strikes for Tables			
	ATM	90 put	110 call
4/29/2022	44007	39606	48408
6/24/2022	44685	40217	49154



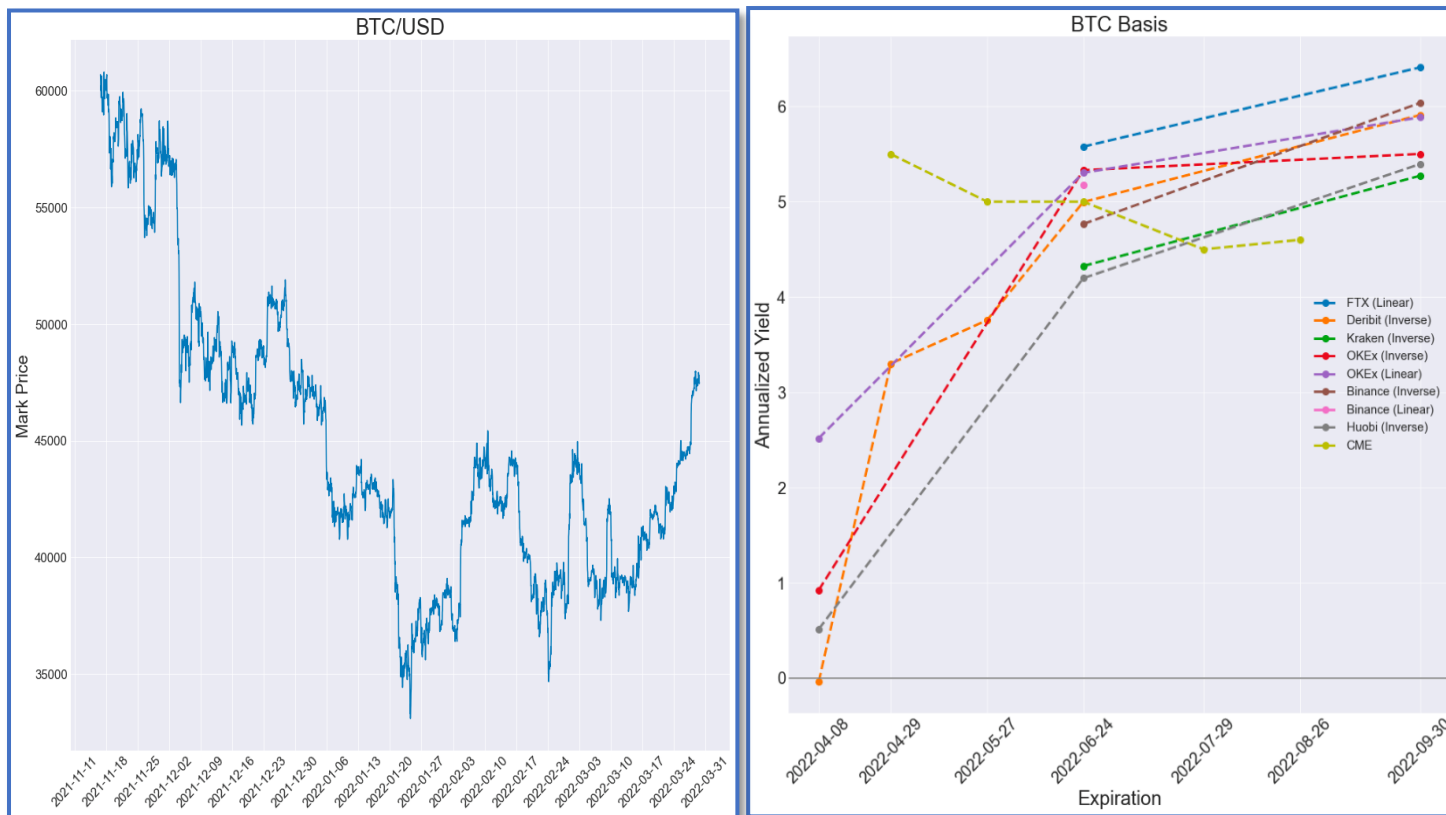




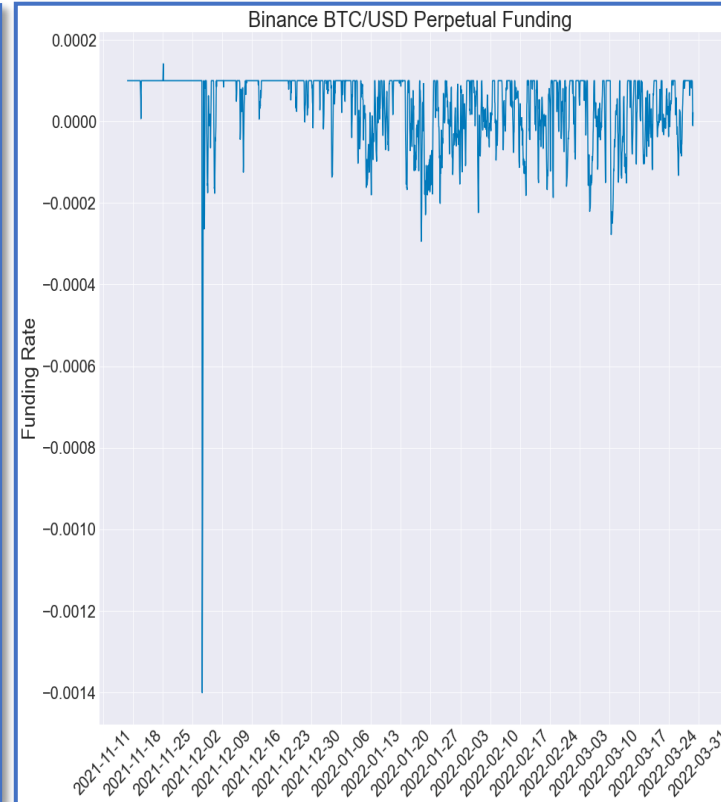




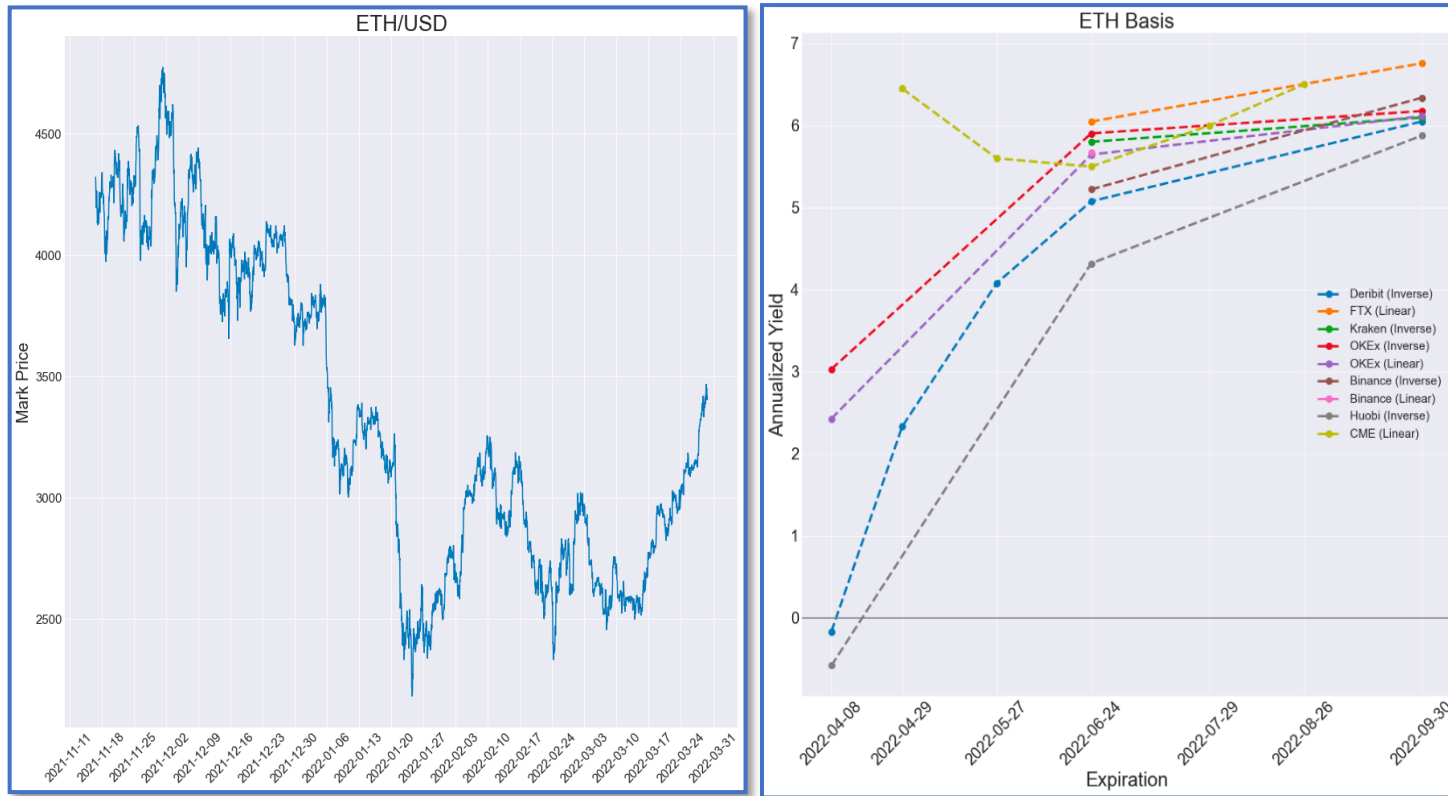
Bitcoin: Price and Basis



Bitcoin: OI and Funding



Ether: Price and Basis



Ether: Open Interest and Funding

