

Options Report

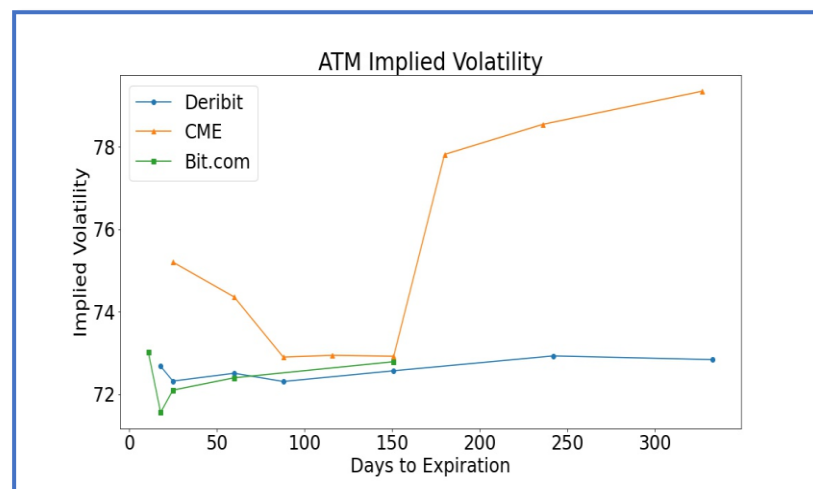
Today's Date: 8/2/2022

Straddle Run			
Expiration	Exchange	ATM Straddle	ATM Straddle as % of Spot
9/30/2022	Bit	5408.00	23.34%
9/30/2022	Deribit	5399.42	23.27%
9/30/2022	CME	5533.23	23.96%
12/30/2022	Bit	8657.60	37.02%
12/30/2022	Deribit	8600.52	36.84%
12/30/2022	CME	8614.36	37.08%

Butterfly Run			
Expiration	Exchange	90/100/110 Butterfly	Butterfly Max Payout Ratio
9/30/2022	Bit	376.40	6.16
9/30/2022	Deribit	333.83	6.95
9/30/2022	CME	329.71	7.00
12/30/2022	Bit	214.20	10.92
12/30/2022	Deribit	237.97	9.81
12/30/2022	CME	232.84	9.98

Indicated Strikes for Tables			
	ATM	90 put	110 call
9/30/2022	23433	21090	25776
12/30/2022	23586	21227	25945

Spread Payout Ratios					
Expiration	Exchange	100/110 Call Spread	100/90 Put Spread	Max Payout Ratio of CS	Max Payout Ratio of PS
9/30/2022	Bit	920.90	1020.08	2.52	2.27
9/30/2022	Deribit	937.79	1,049.04	2.47	2.21
9/30/2022	CME	942.51	1,036.78	2.45	2.23
12/30/2022	Bit	937.49	1186.97	2.49	1.97
12/30/2022	Deribit	917.08	1,179.37	2.55	1.98
12/30/2022	CME	915.69	1,174.47	2.54	1.98

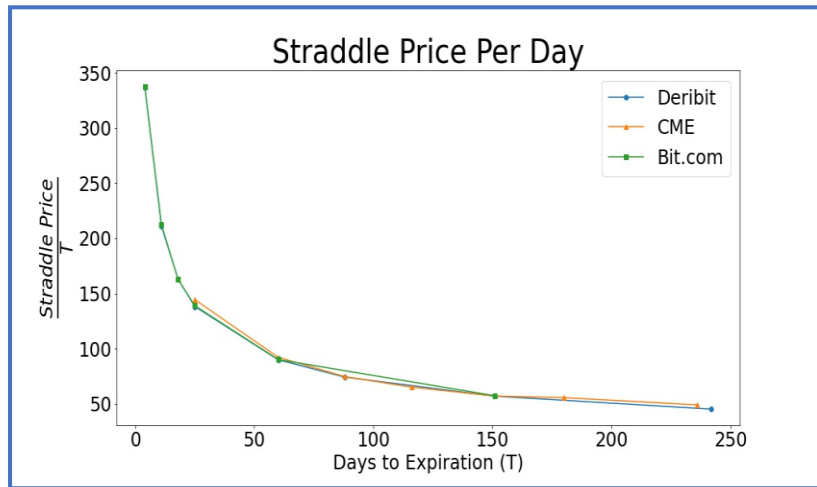
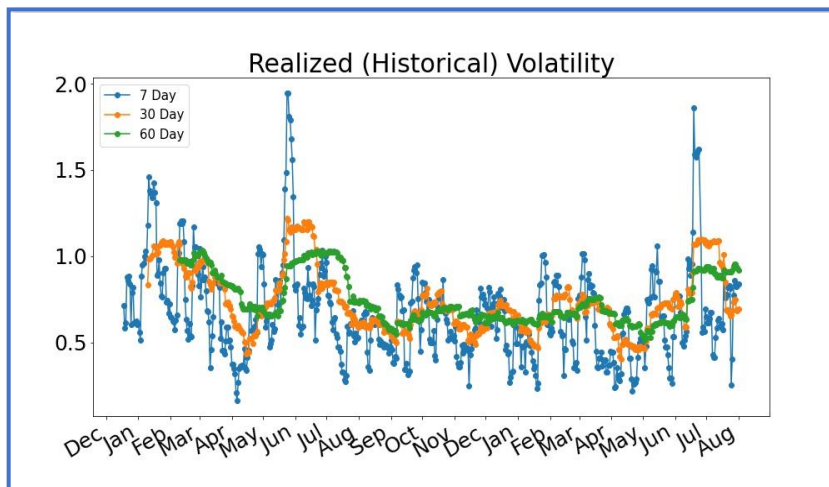
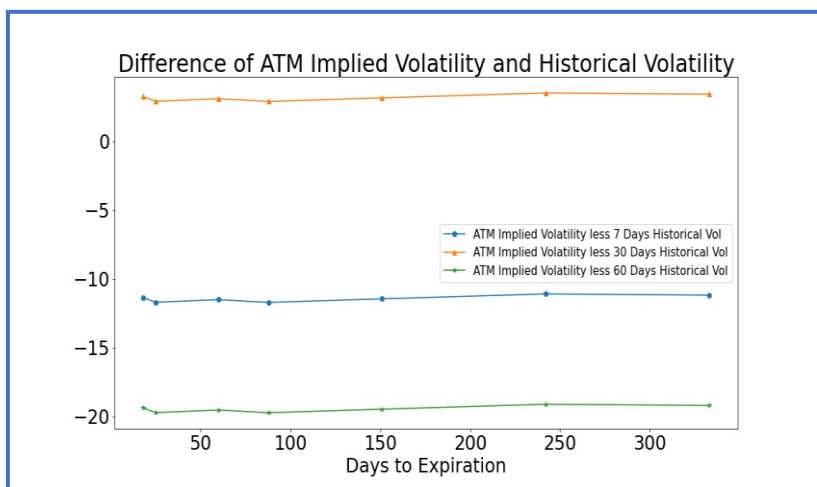
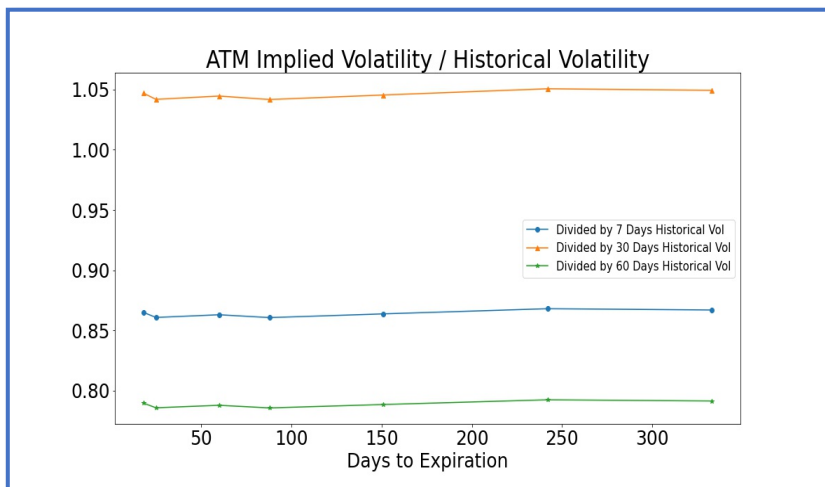


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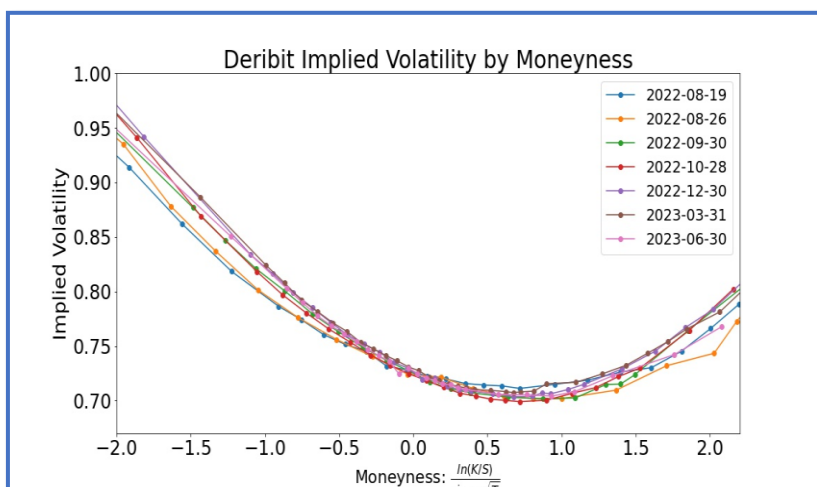
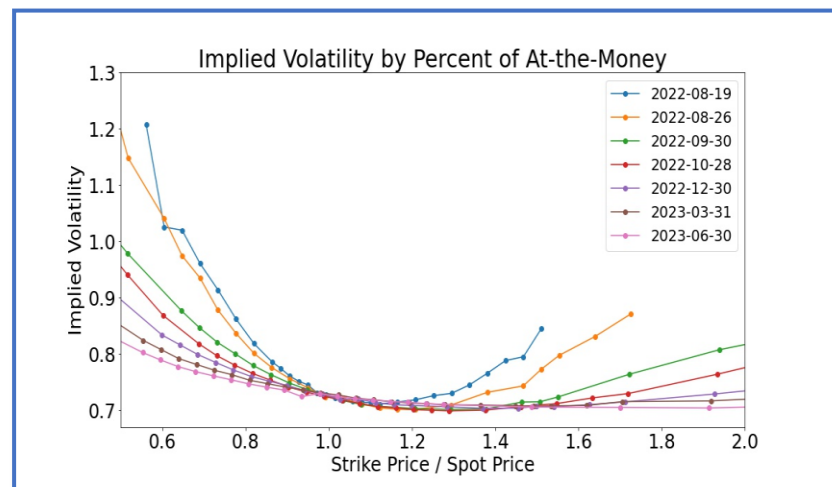
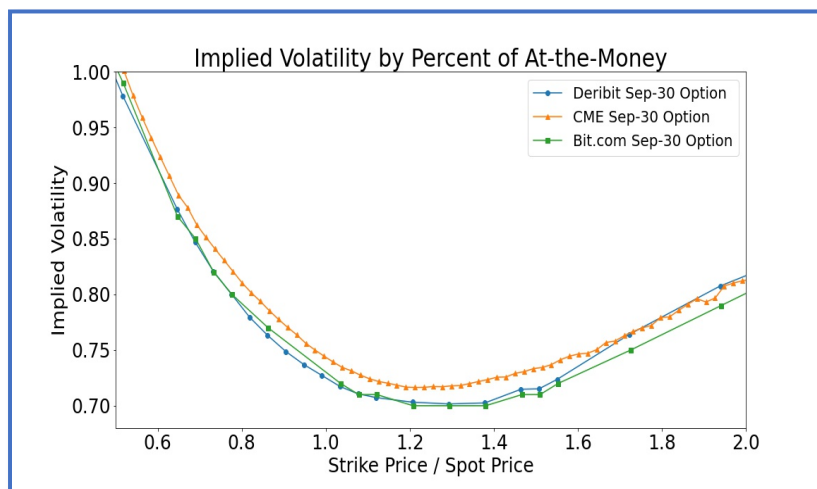
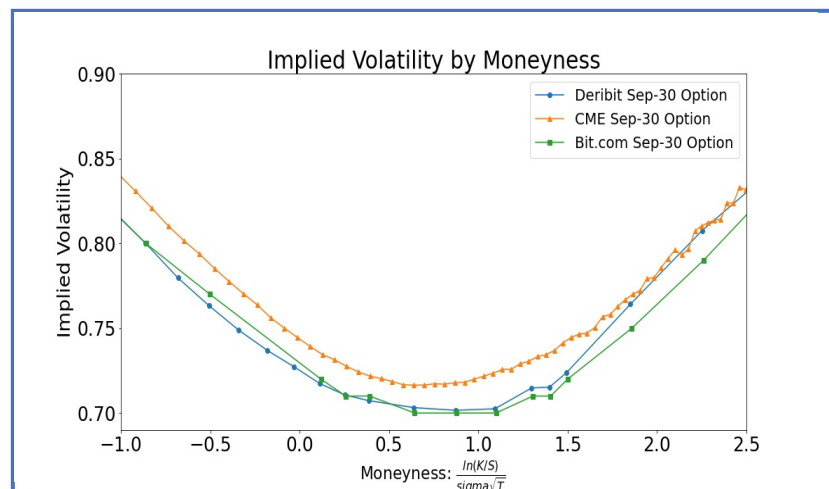


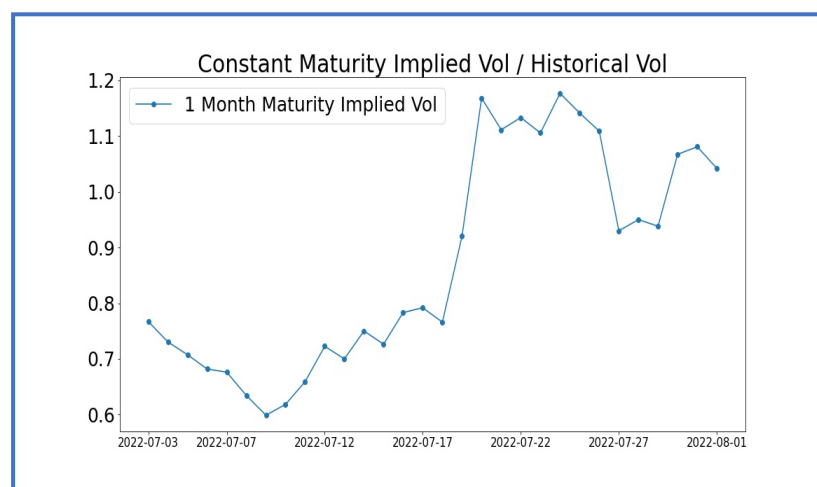
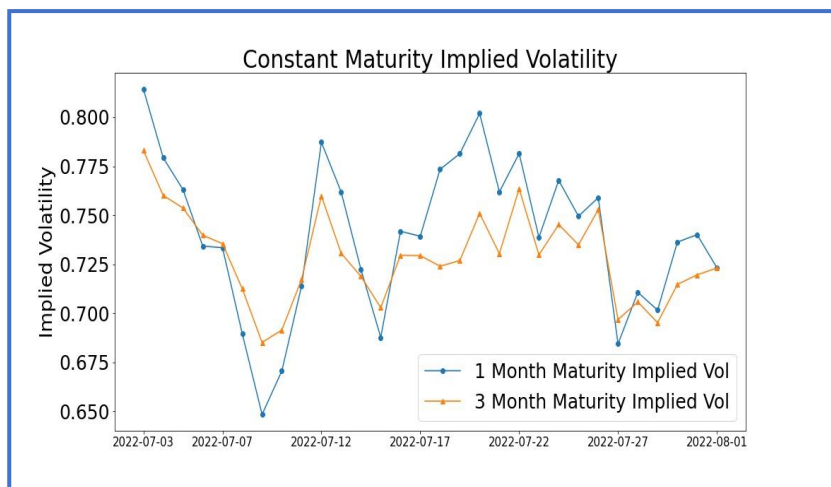
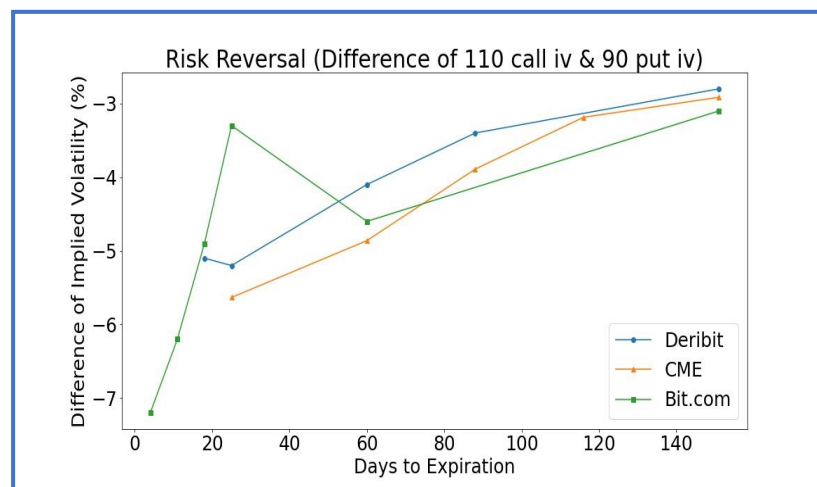
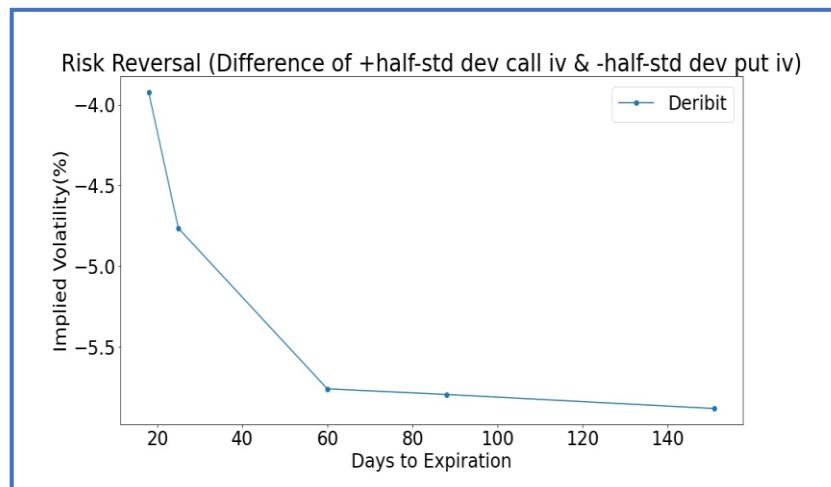
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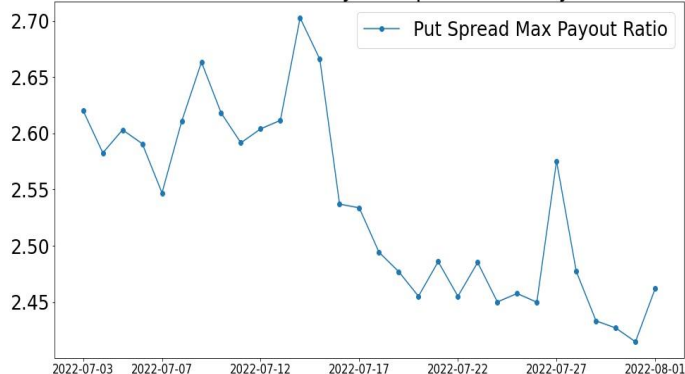
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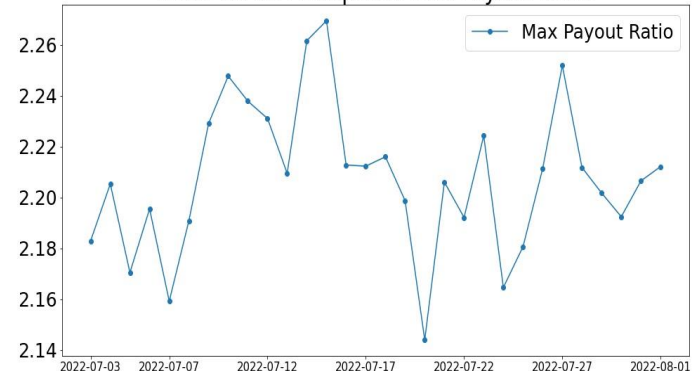




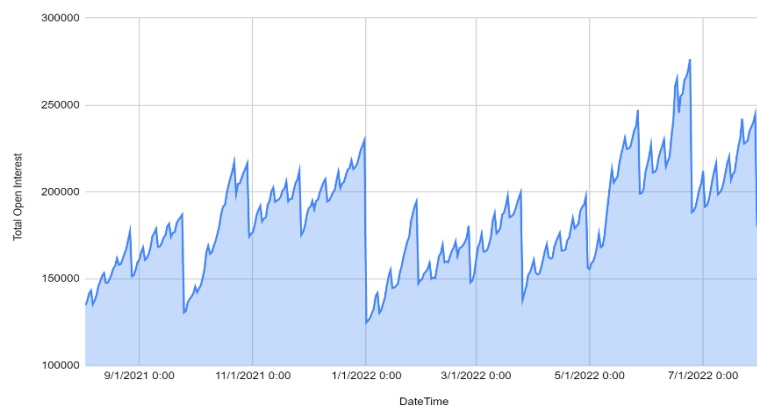
1 Month Constant Maturity Put Spread Max Payout Ratio



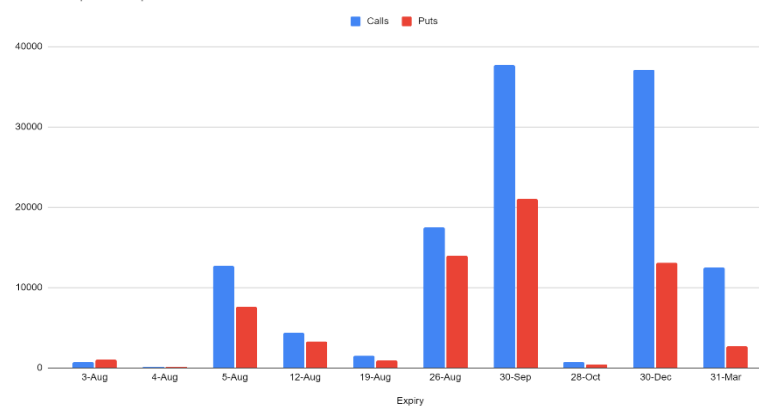
2022-08-01 Put Spread Max Payout Ratio



Open Interest



Deribit Options Open Interest



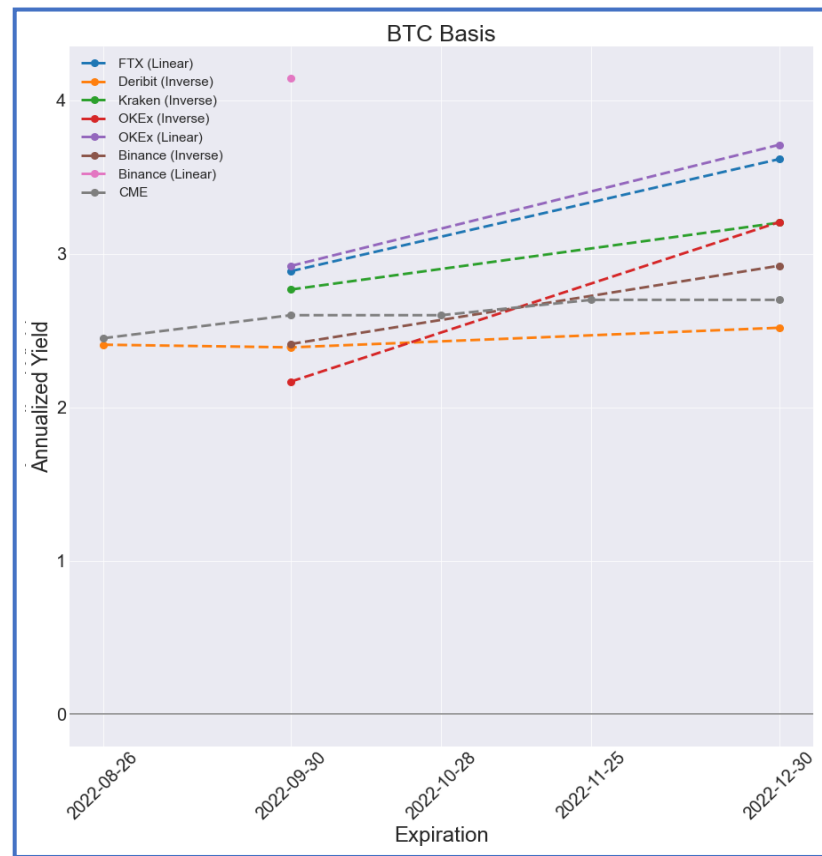
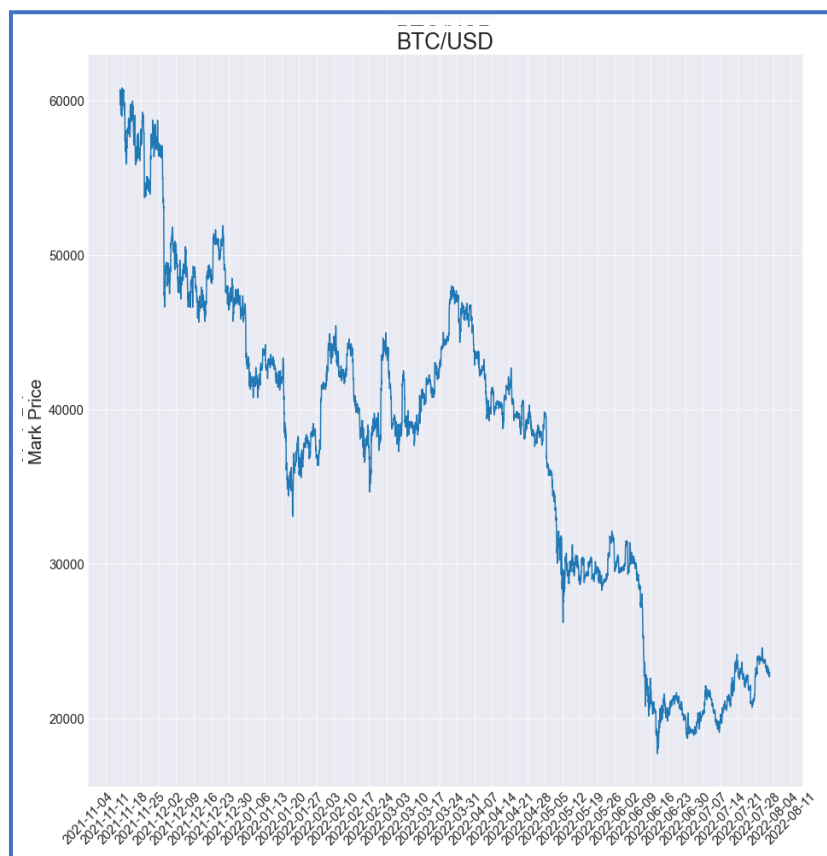
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Bitcoin: Price and Basis



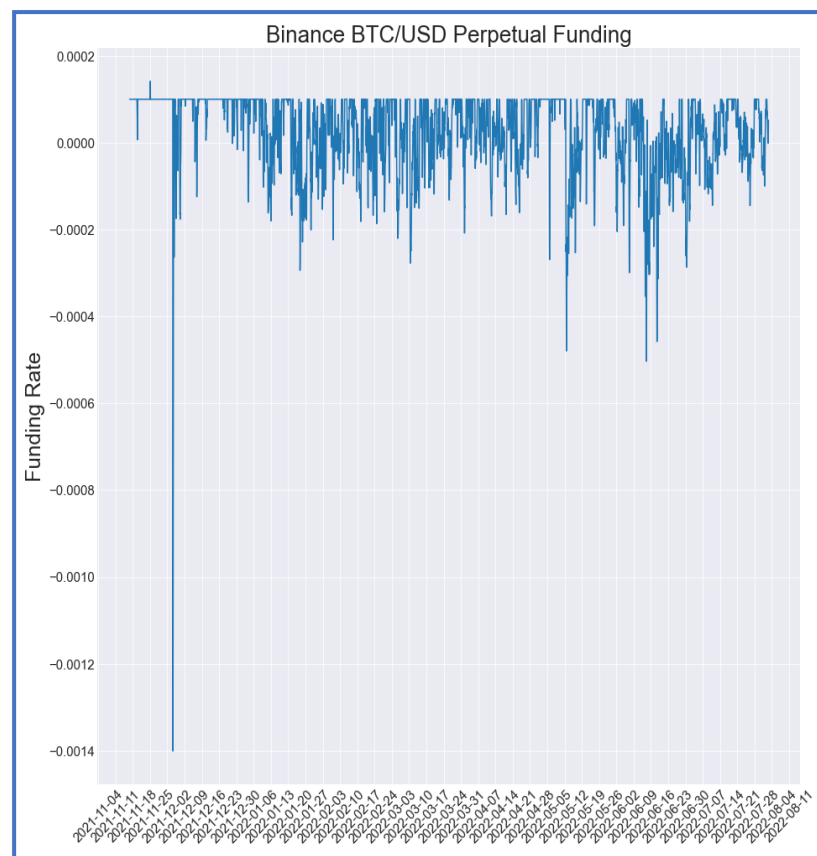
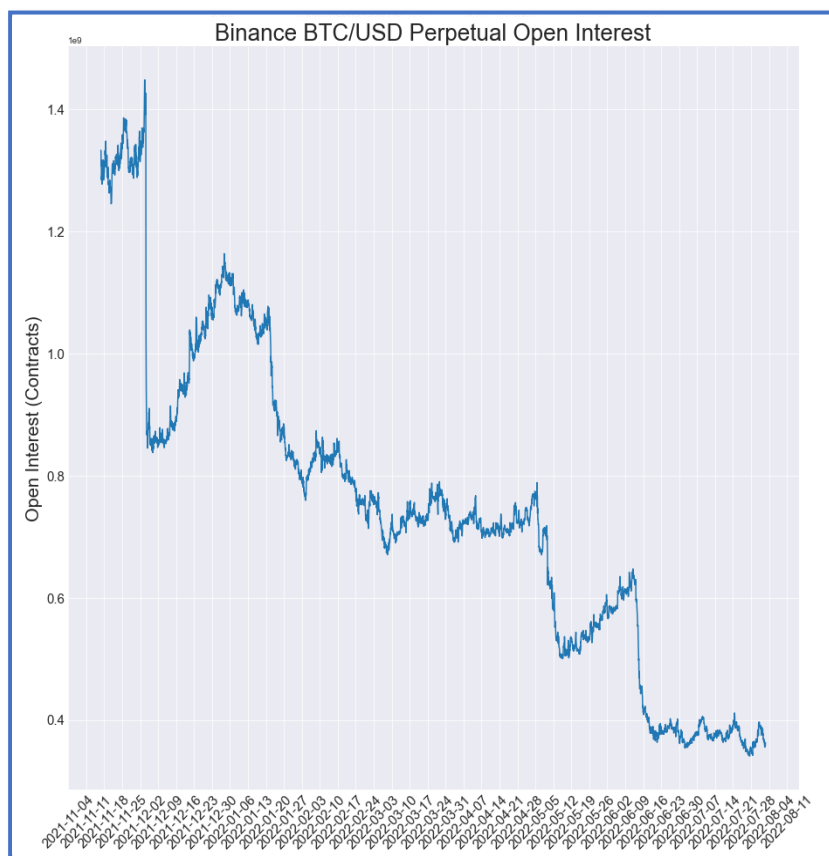
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Bitcoin: OI and Funding



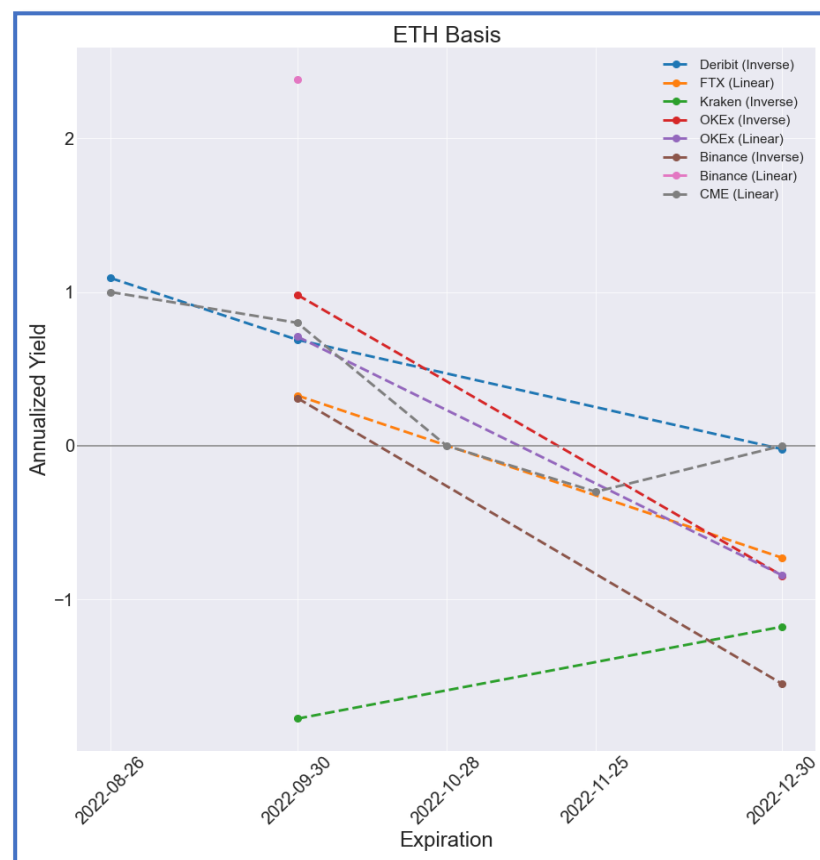
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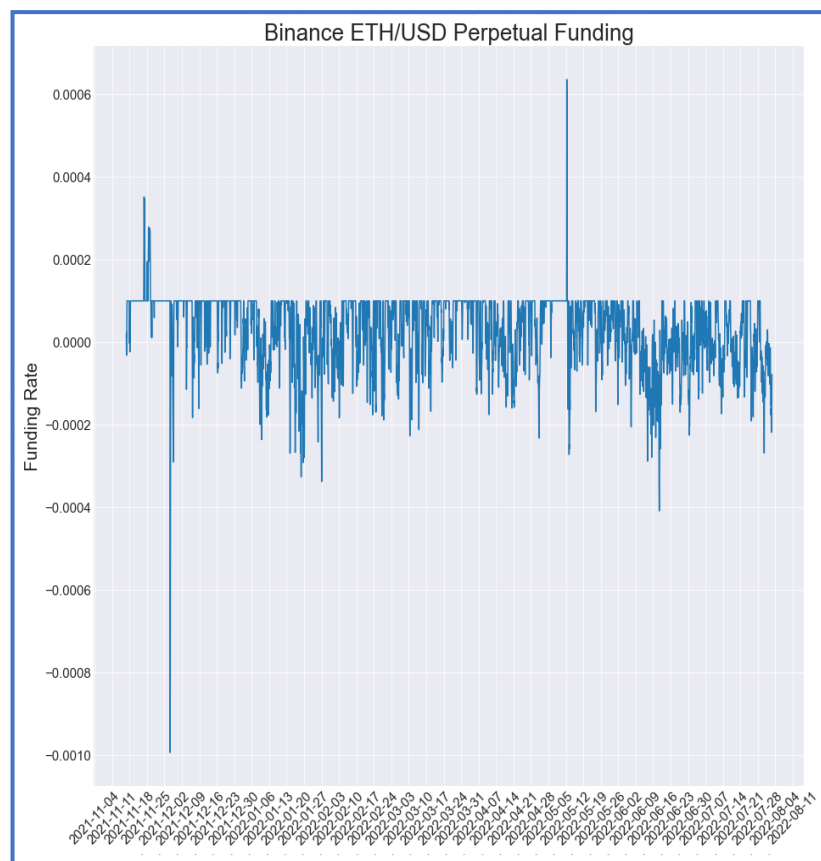
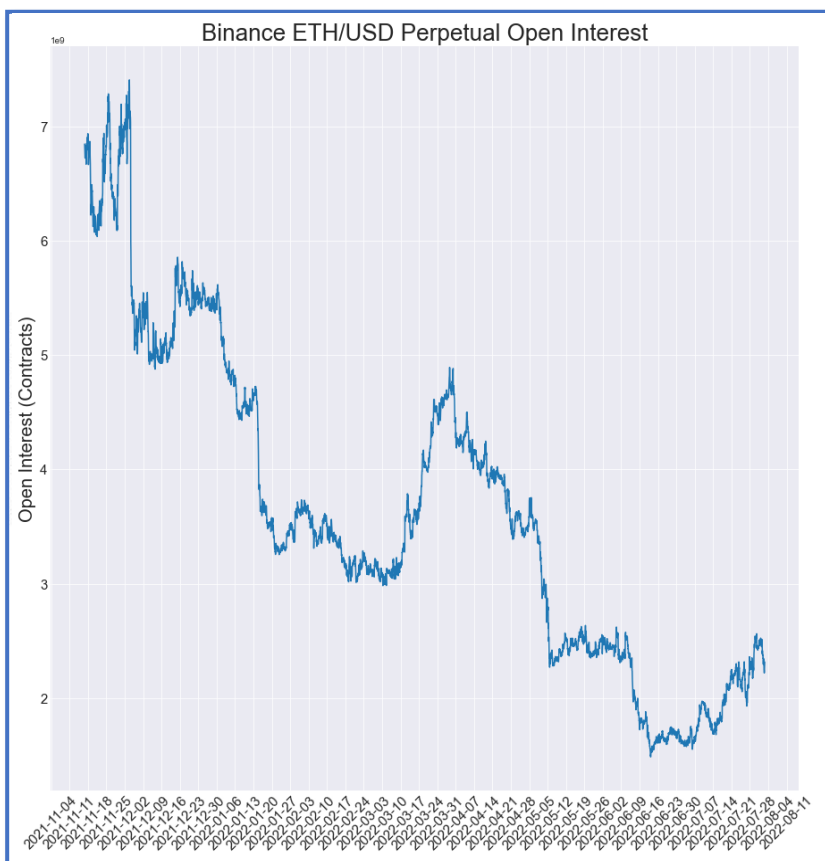
The chart displays the ETH/USD price over time. The y-axis, labeled 'Mark Price', ranges from 1000 to 4500. The x-axis shows dates from 2021-11-04 to 2022-03-11. The price starts around 4200, peaks near 4700 in late November, then declines with volatility, reaching a low near 1000 in early March, and ending around 1600.



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Ether: Open Interest and Funding



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