

## Digital Gamma Options Report

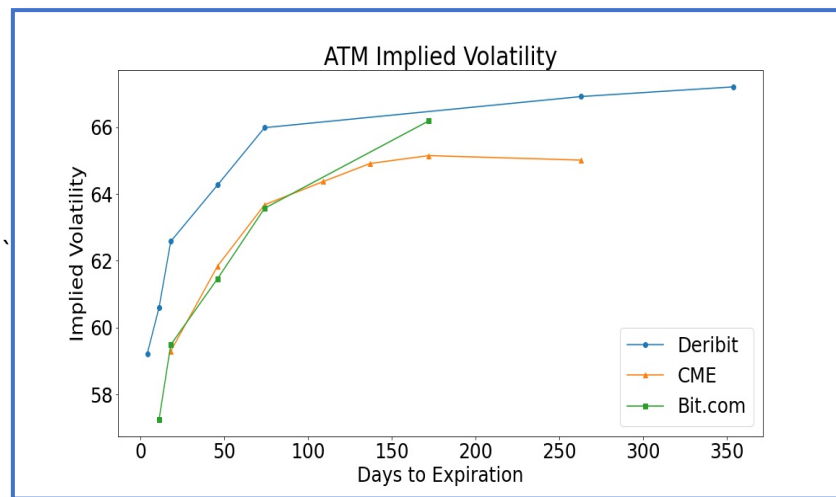
Today's Date: 4/12/2022

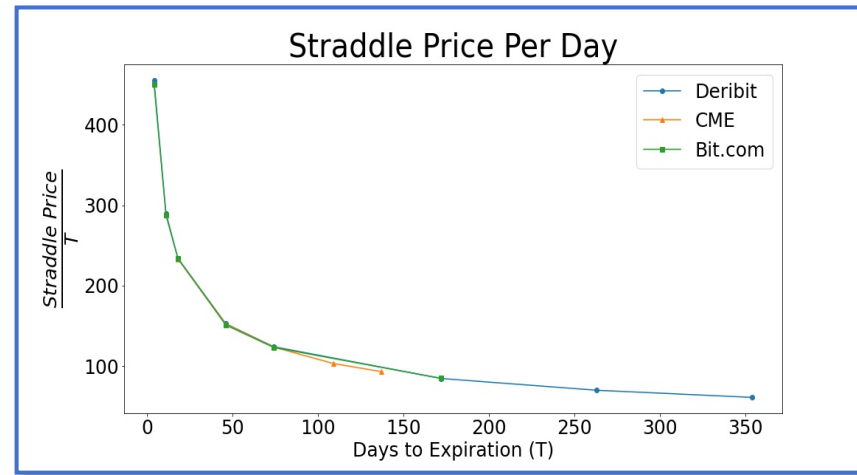
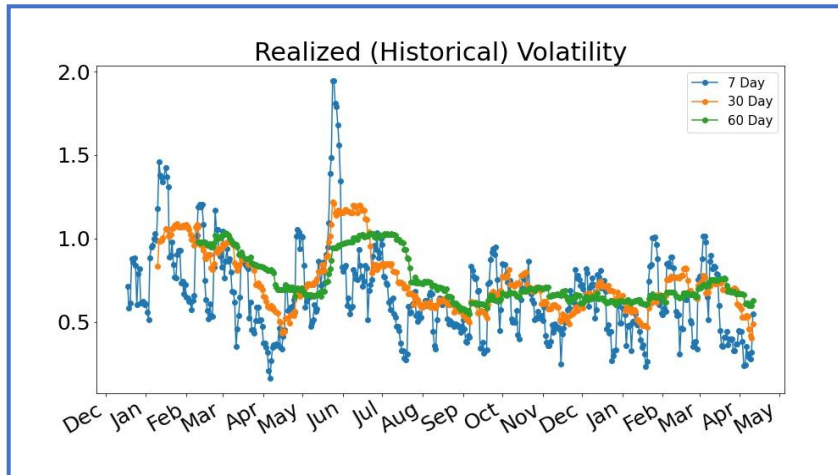
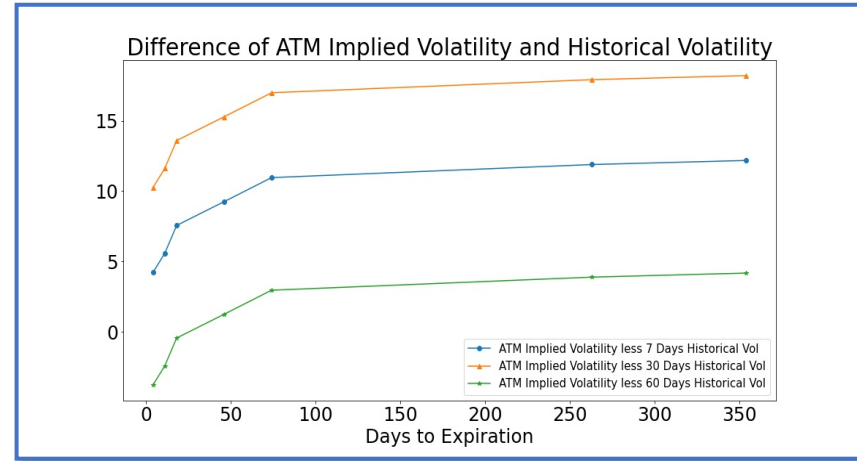
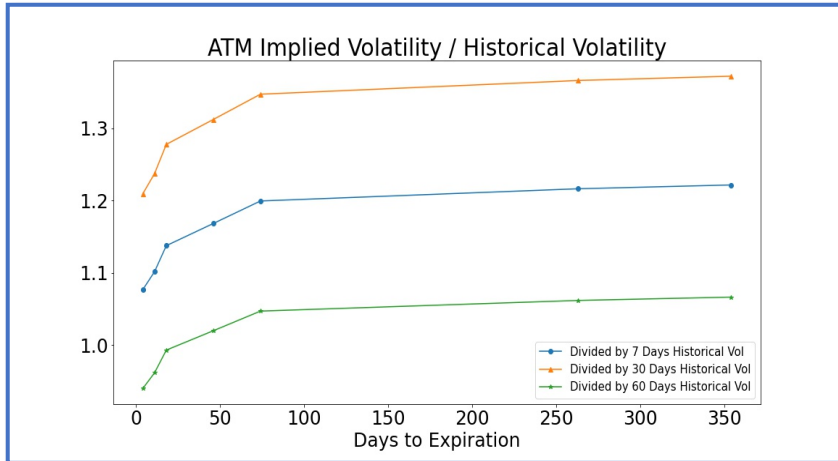
Straddle Run			
Expiration	Exchange	ATM Straddle	ATM Straddle as % of Spot
4/29/2022	Bit	4202.12	10.53%
4/29/2022	Deribit	4211.42	10.57%
4/29/2022	CME	4195.17	10.50%
6/24/2022	Bit	9116.88	22.76%
6/24/2022	Deribit	9188.52	22.93%
6/24/2022	CME	9152.07	22.80%

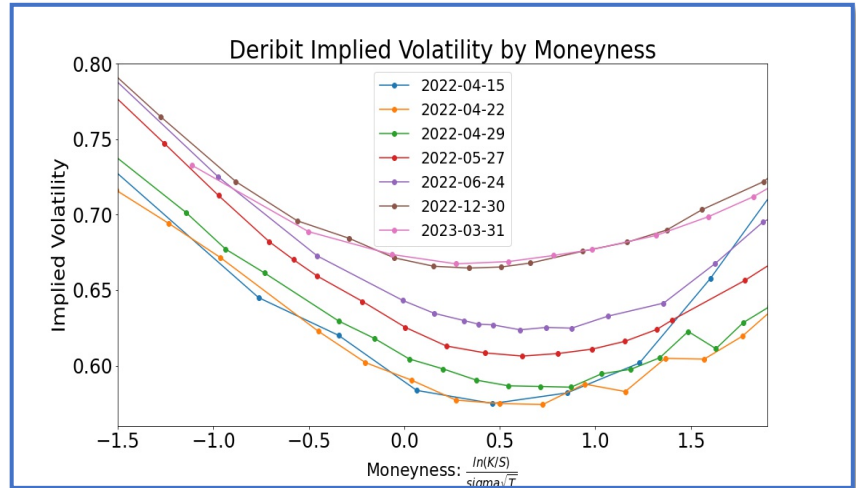
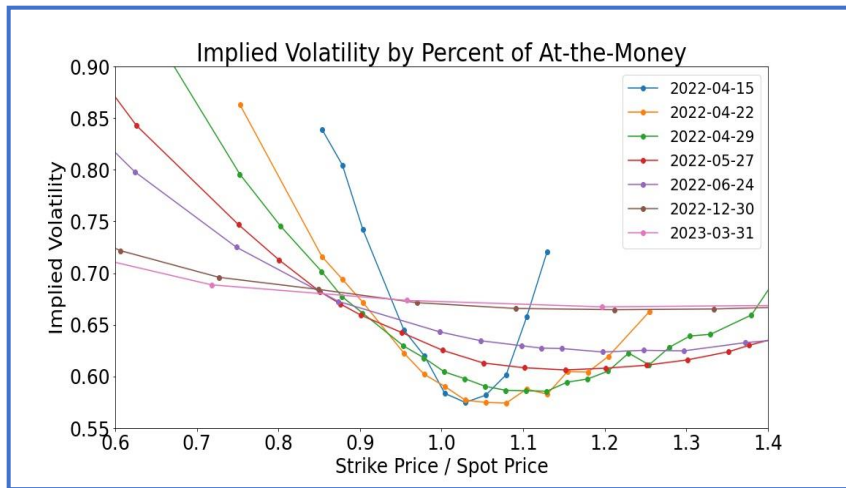
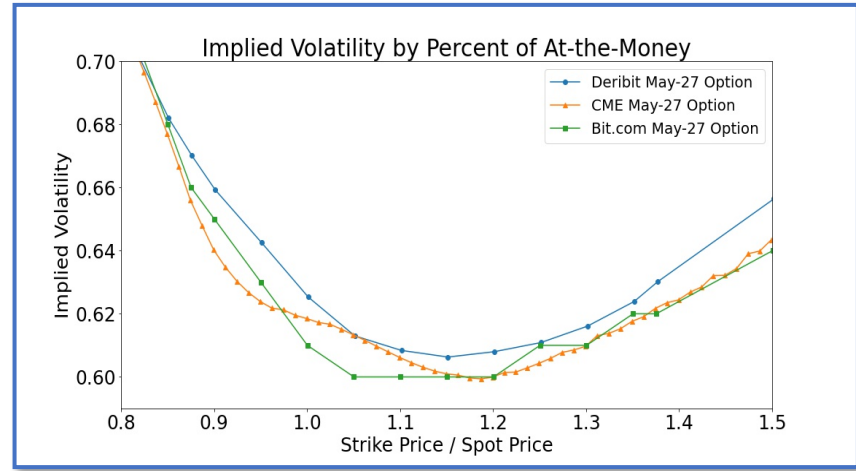
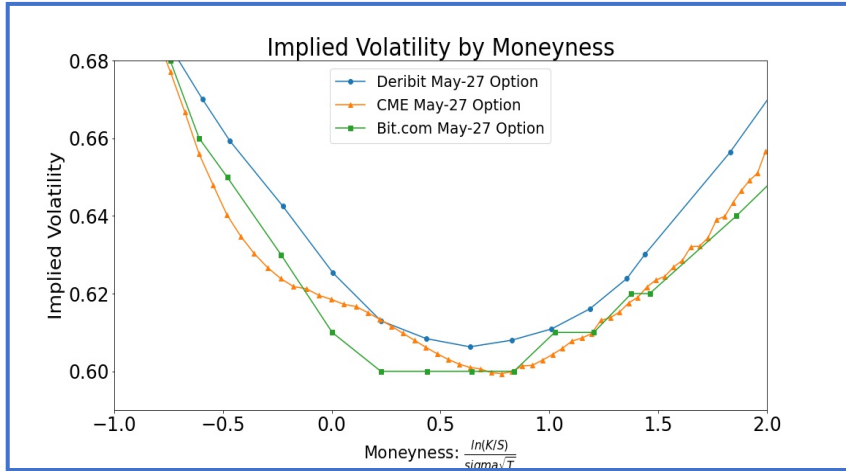
Spread Payout Ratios					
Expiration	Exchange	100/110 Call Spread	100/90 Put Spread	Max Payout Ratio of CS	Max Payout Ratio of PS
4/29/2022	Bit	1399.80	1362.87	2.85	2.93
4/29/2022	Deribit	1395.09	1,357.43	2.86	2.94
4/29/2022	CME	1,382.87	1,355.99	2.89	2.95
6/24/2022	Bit	1594.10	1815.85	2.51	2.21
6/24/2022	Deribit	1,607.79	1,808.38	2.49	2.22
6/24/2022	CME	1,614.33	1,803.52	2.49	2.23

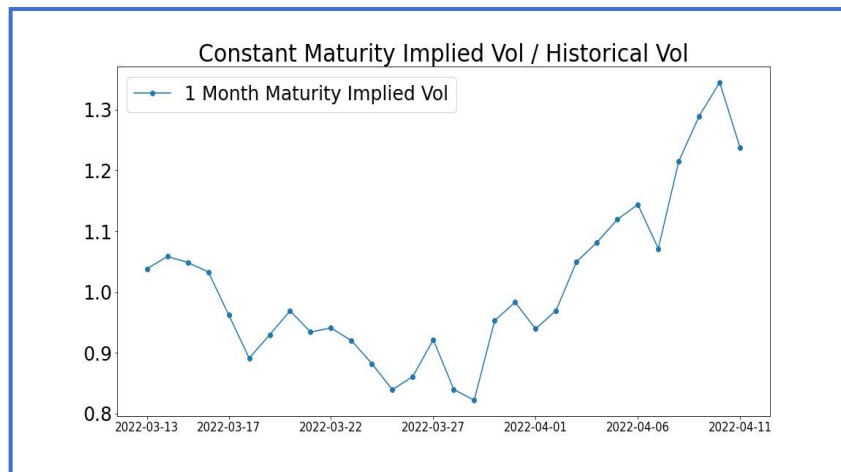
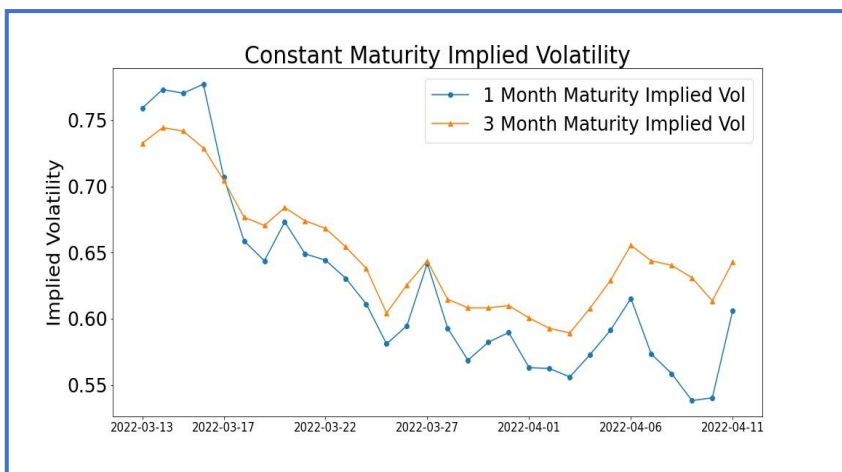
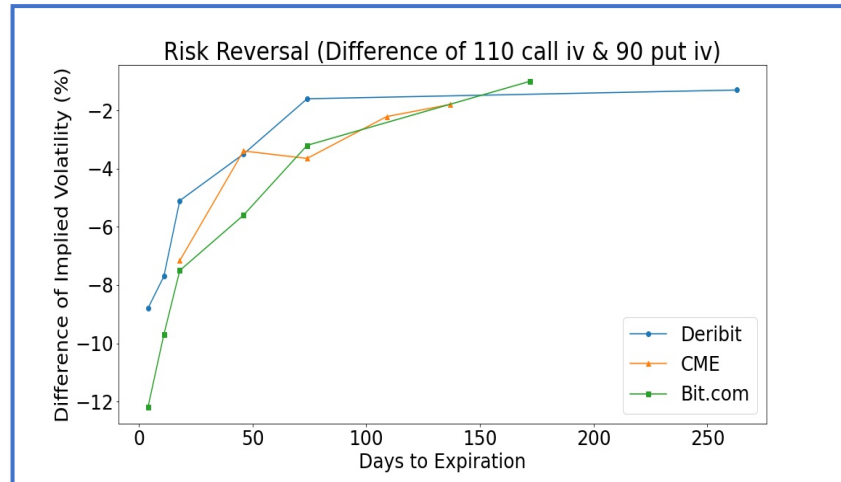
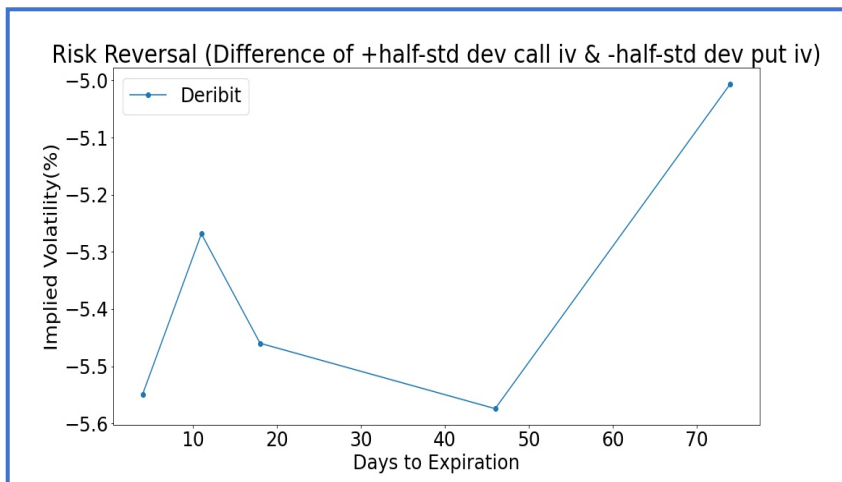
Butterfly Run			
Expiration	Exchange	90/100/110 Butterfly	Butterfly Max Payout Ratio
4/29/2022	Bit	1226.64	3.25
4/29/2022	Deribit	1233.08	3.23
4/29/2022	CME	1256.64	3.18
6/24/2022	Bit	595.31	6.73
6/24/2022	Deribit	591.83	6.77
6/24/2022	CME	596.65	6.73

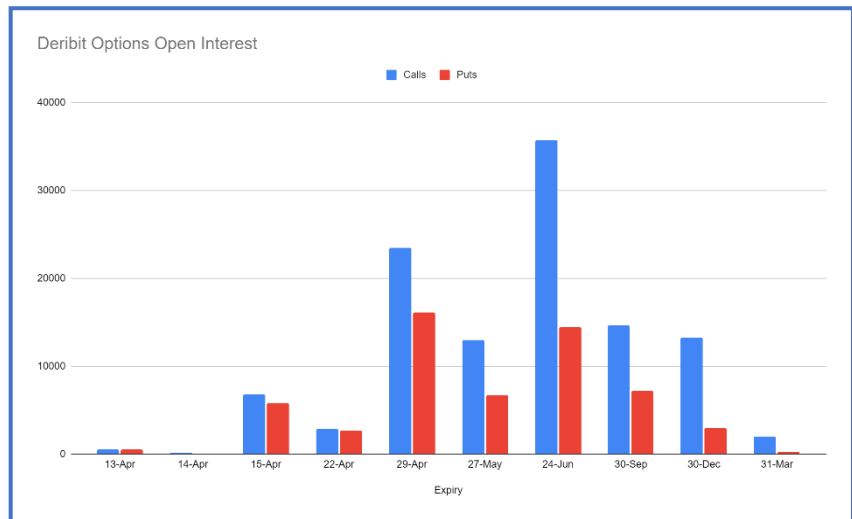
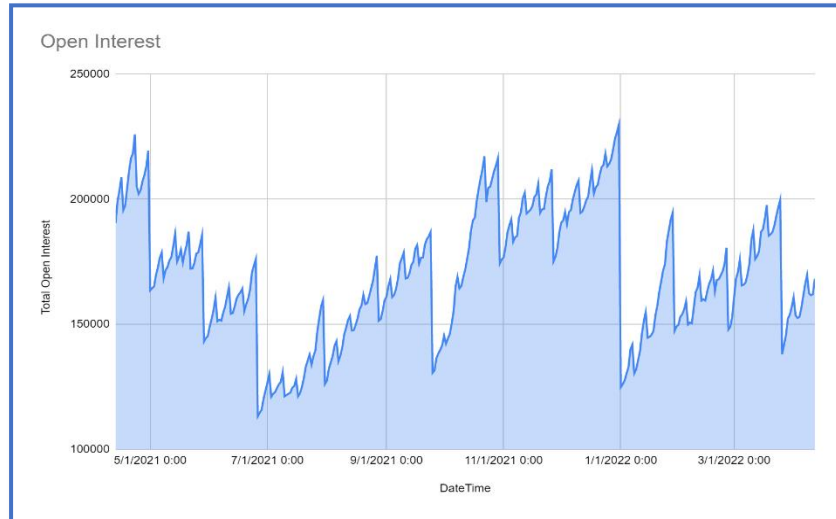
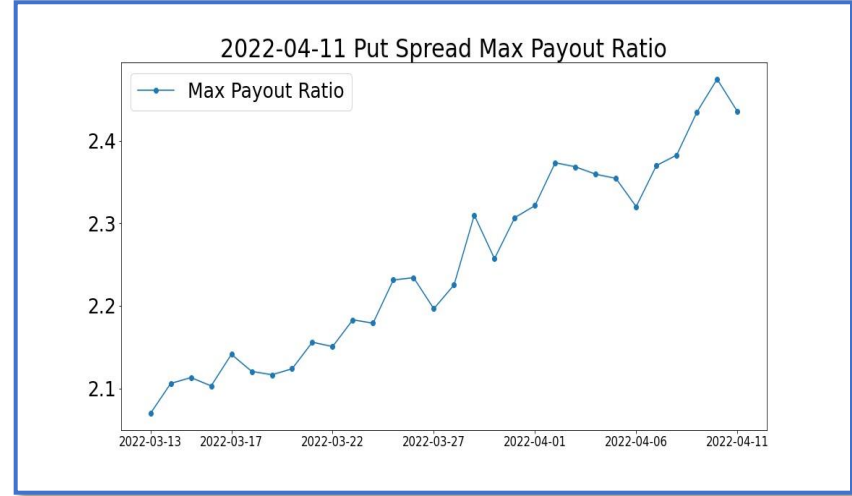
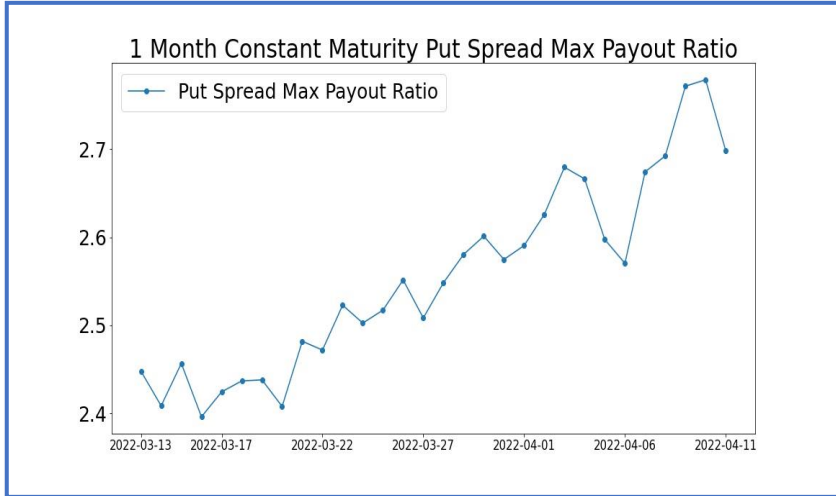
Indicated Strikes for Tables			
	ATM	90 put	110 call
4/29/2022	44007	39606	48408
6/24/2022	44685	40217	49154



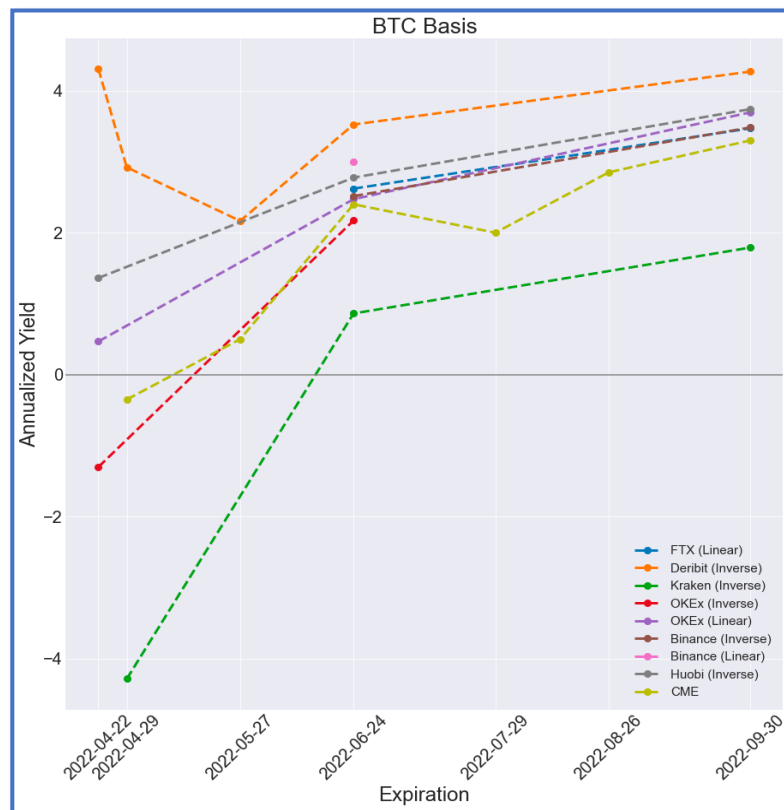
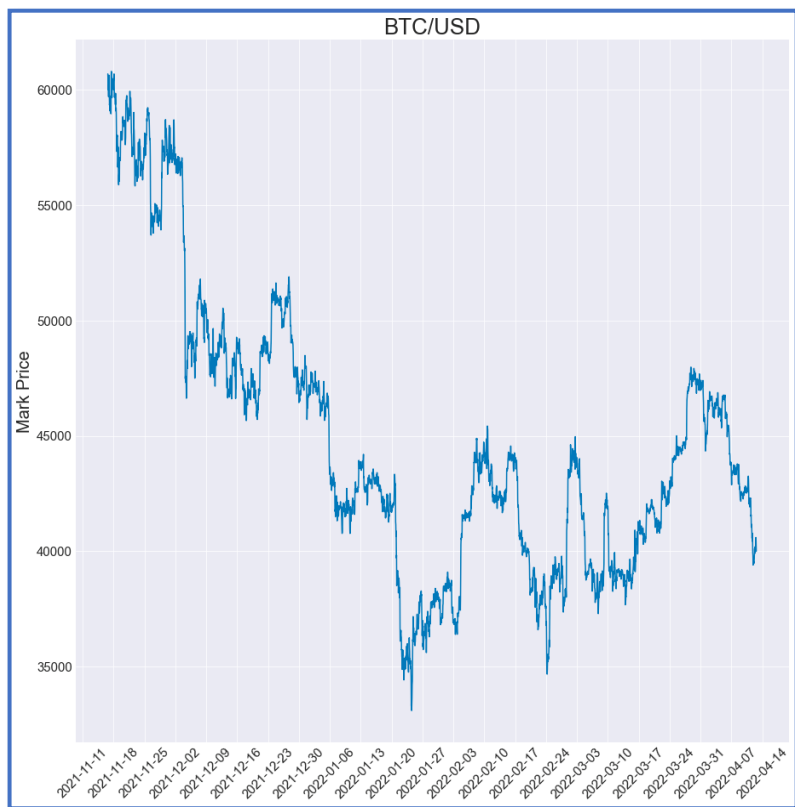




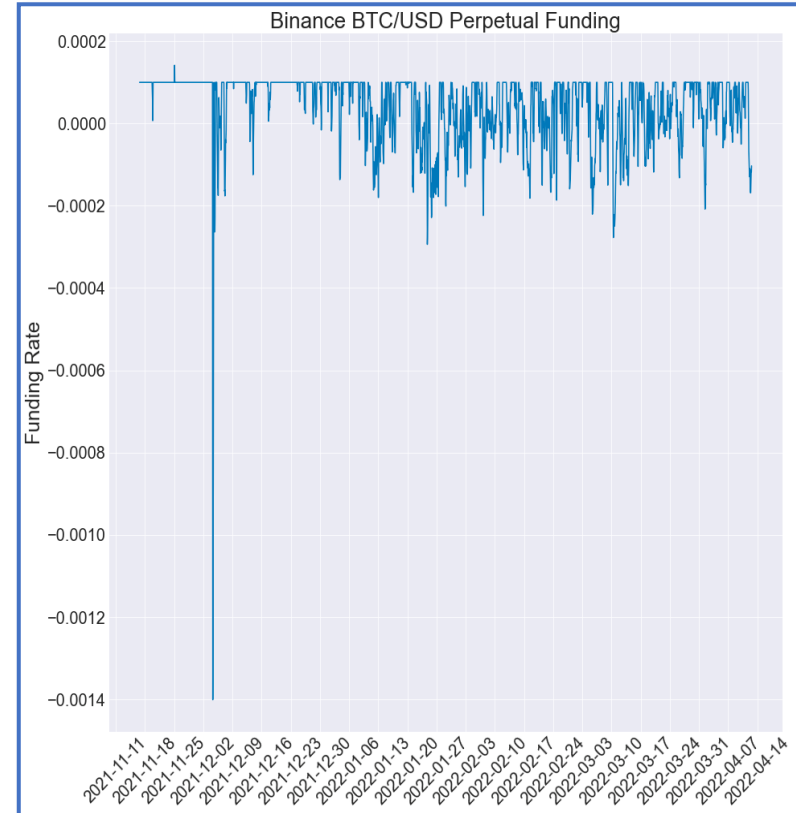
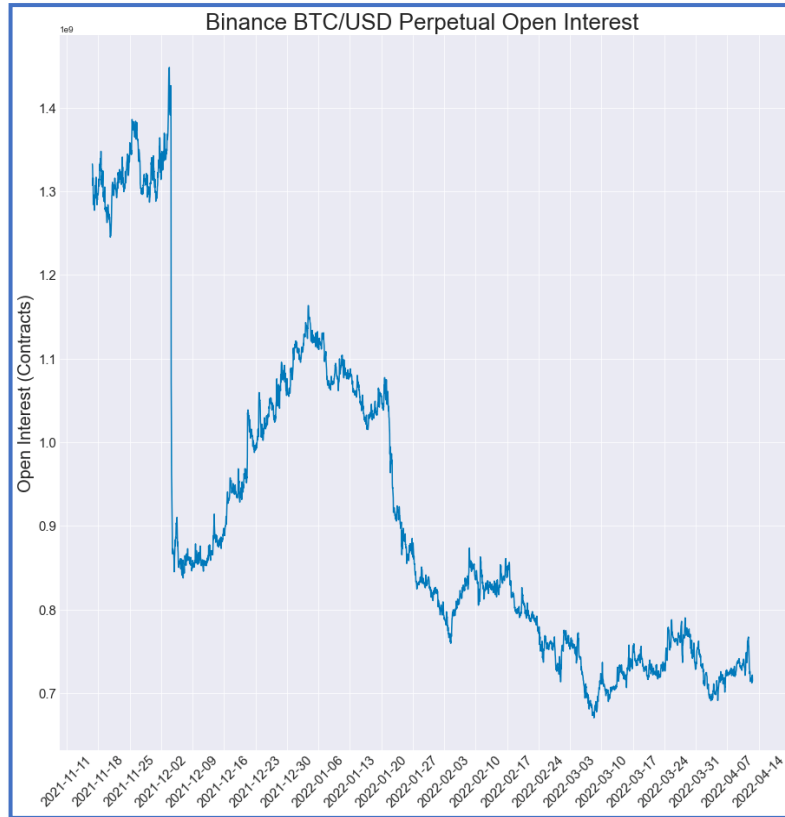




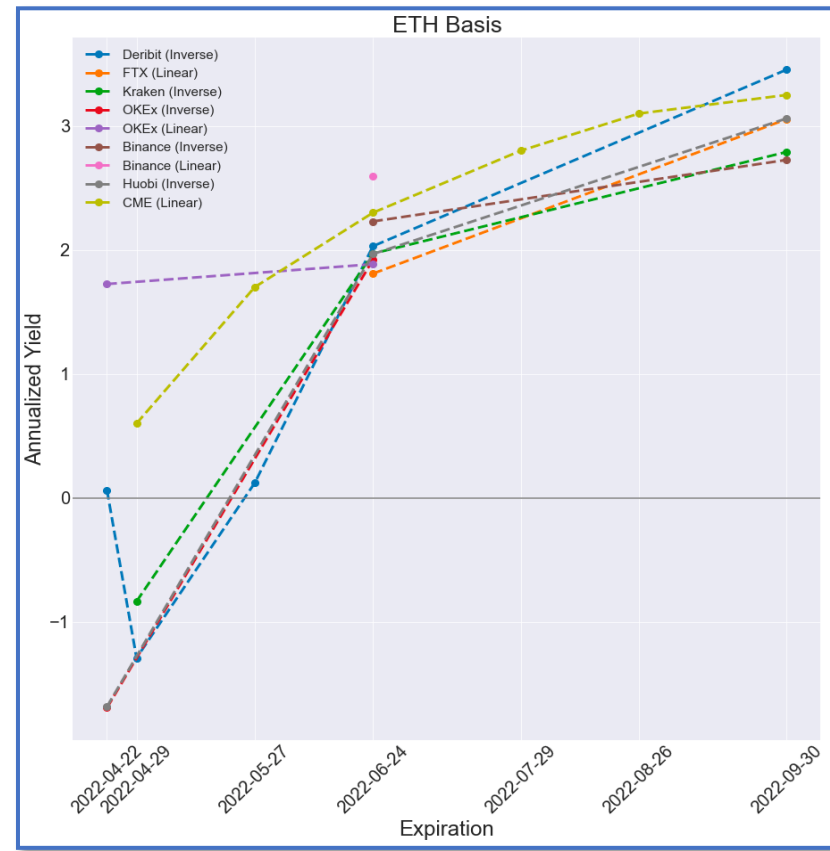
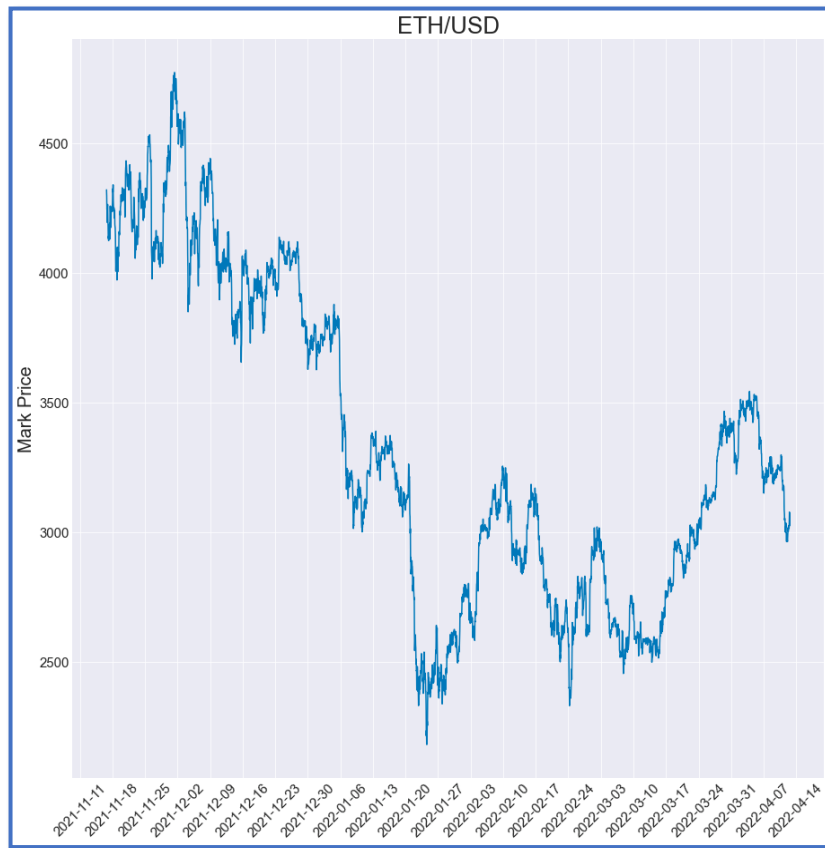
## Bitcoin: Price and Basis



## Bitcoin: OI and Funding



## Ether: Price and Basis





## Ether: Open Interest and Funding

