

Digital Gamma Options Report

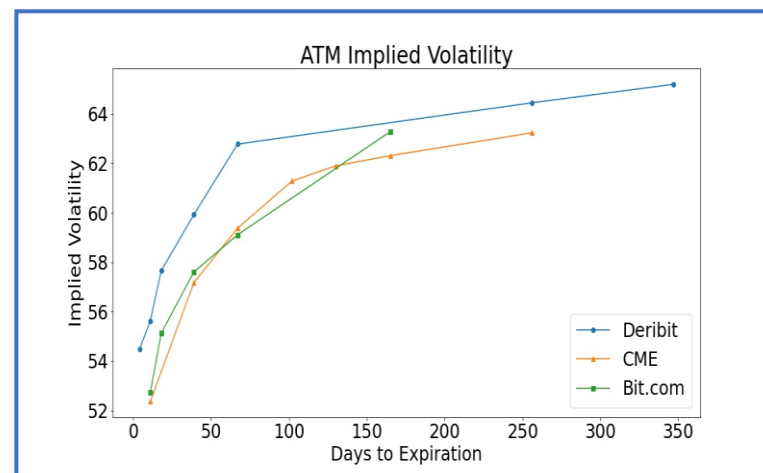
Today's Date: 4/19/2022

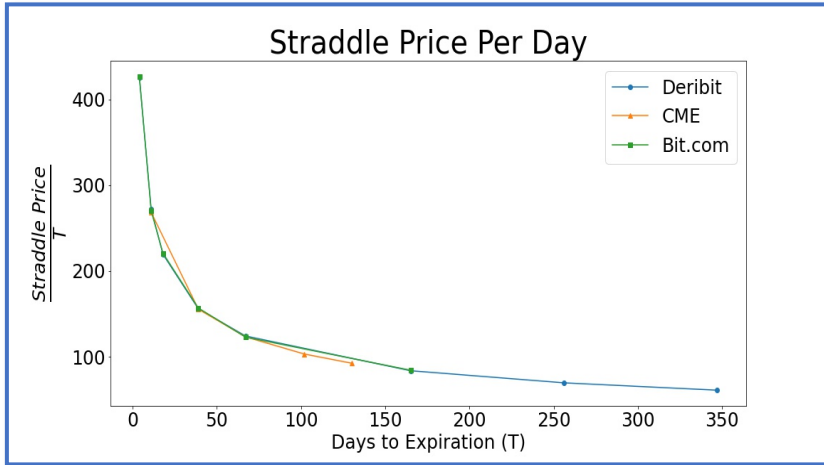
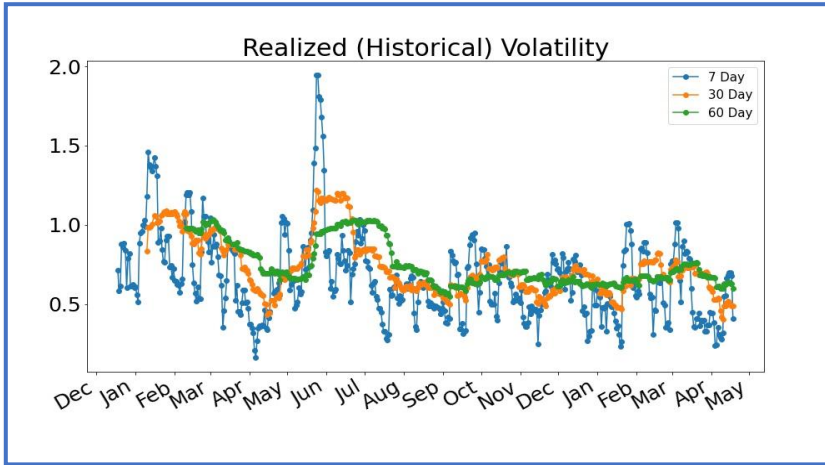
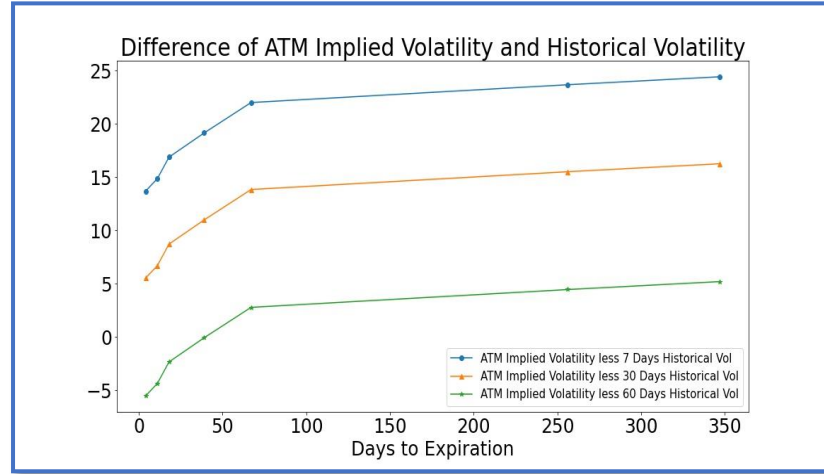
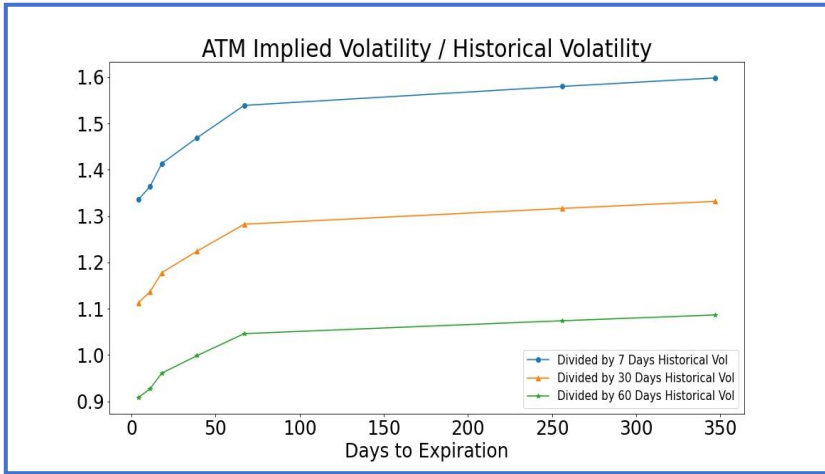
Straddle Run			
Expiration	Exchange	ATM Straddle	ATM Straddle as % of Spot
5/27/2022	Bit	6114.68	15.00%
5/27/2022	Deribit	6077.04	14.91%
5/27/2022	CME	6061.53	14.89%
9/30/2022	Bit	13899.92	33.69%
9/30/2022	Deribit	13804.72	33.38%
9/30/2022	CME	13661.84	33.18%

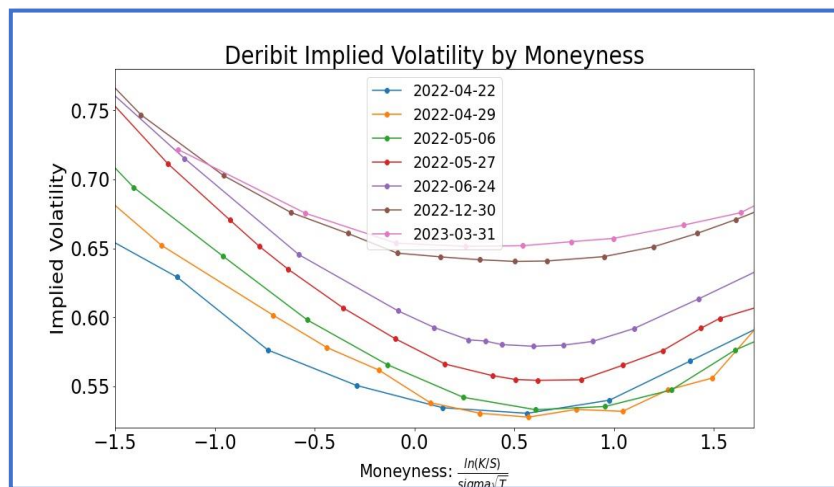
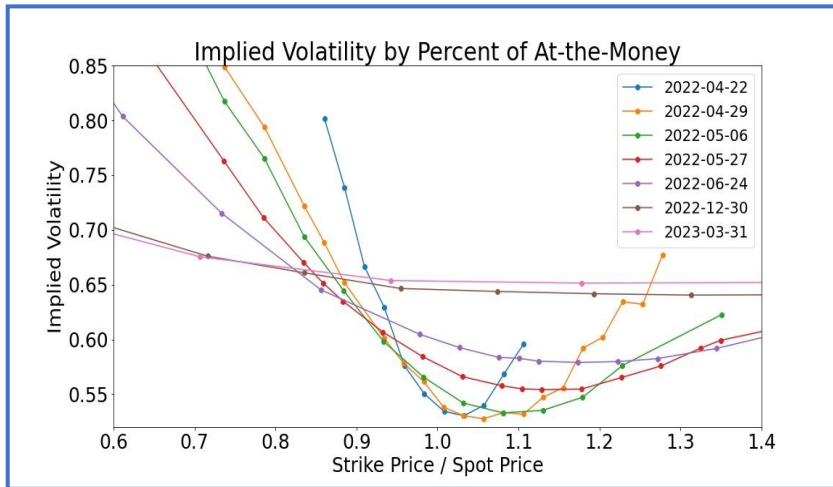
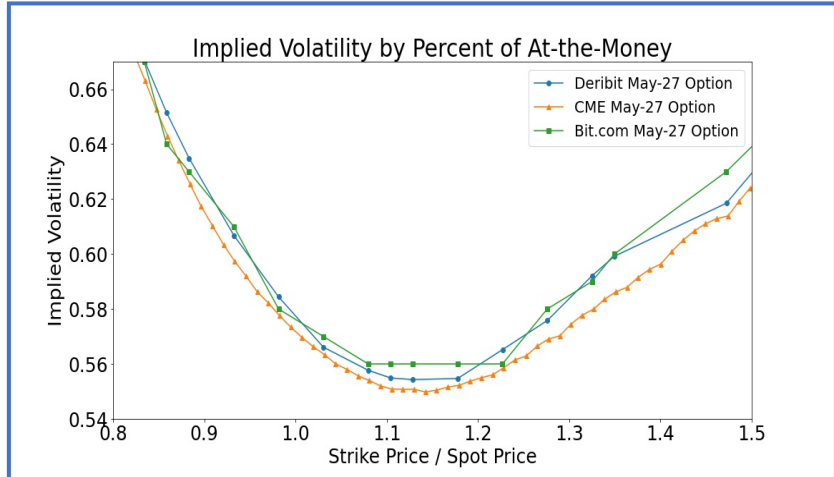
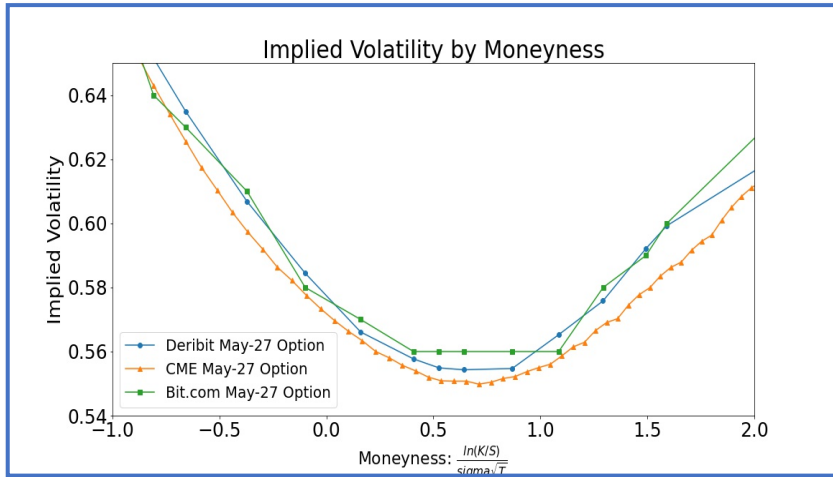
Spread Payout Ratios					
Expiration	Exchange	100/110 Call Spread	100/90 Put Spread	Max Payout Ratio of CS	Max Payout Ratio of PS
5/27/2022	Bit	1578.30	1541.60	2.58	2.64
5/27/2022	Deribit	1585.16	1,538.42	2.57	2.65
5/27/2022	CME	1,579.91	1,554.46	2.58	2.62
9/30/2022	Bit	1649.82	2134.84	2.50	1.93
9/30/2022	Deribit	1,616.38	2,101.37	2.56	1.97
9/30/2022	CME	1,594.13	2,102.08	2.58	1.96

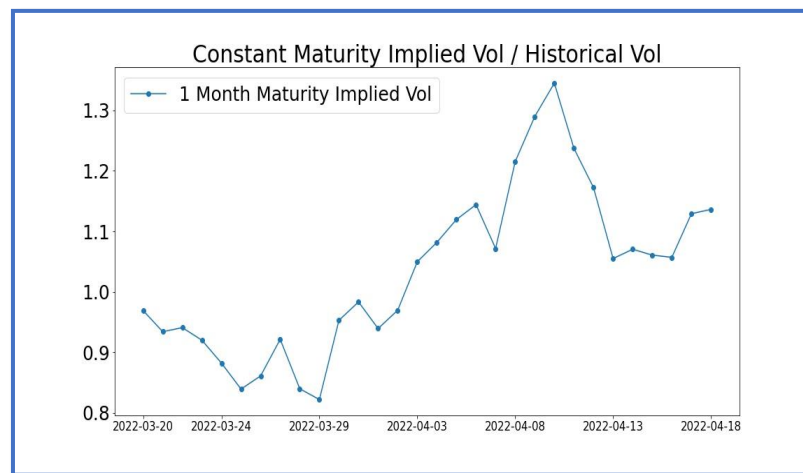
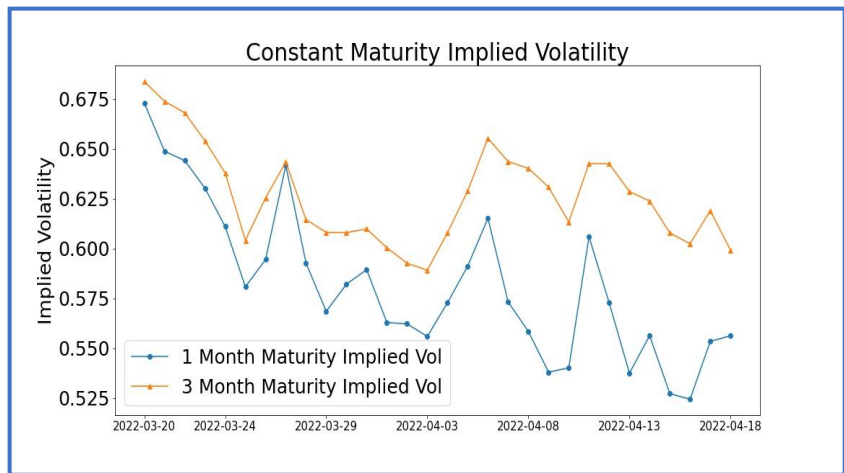
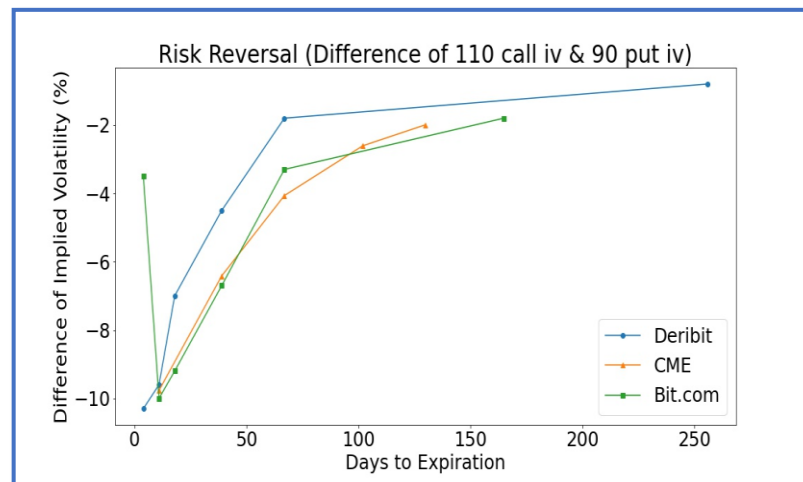
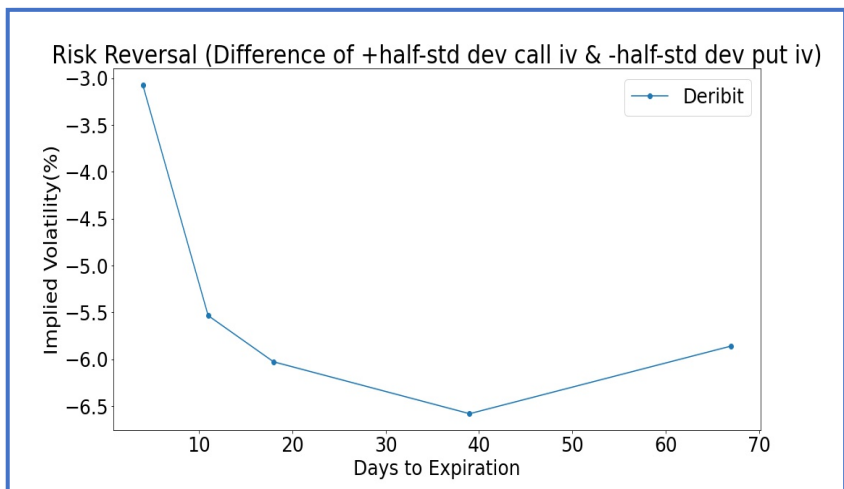
Butterfly Run			
Expiration	Exchange	90/100/110 Butterfly	Butterfly Max Payout Ratio
5/27/2022	Bit	955.41	4.27
5/27/2022	Deribit	951.58	4.28
5/27/2022	CME	936.13	4.35
9/30/2022	Bit	340.71	12.11
9/30/2022	Deribit	418.33	9.89
9/30/2022	CME	420.79	9.78

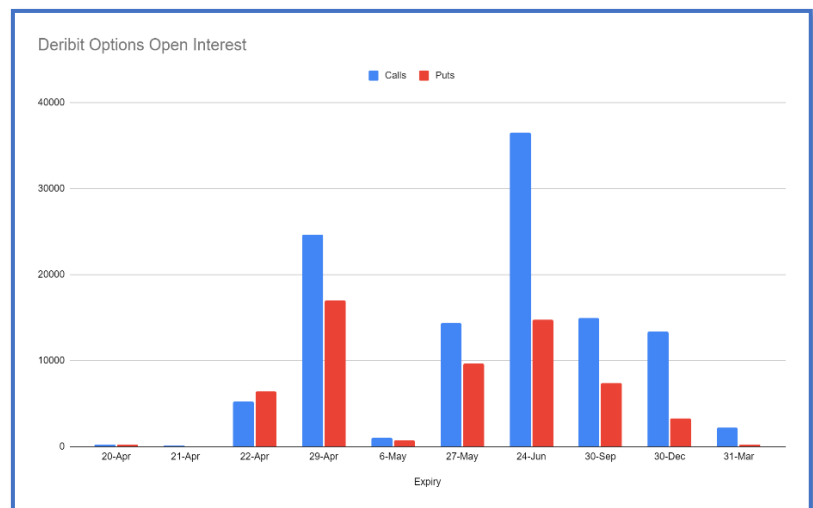
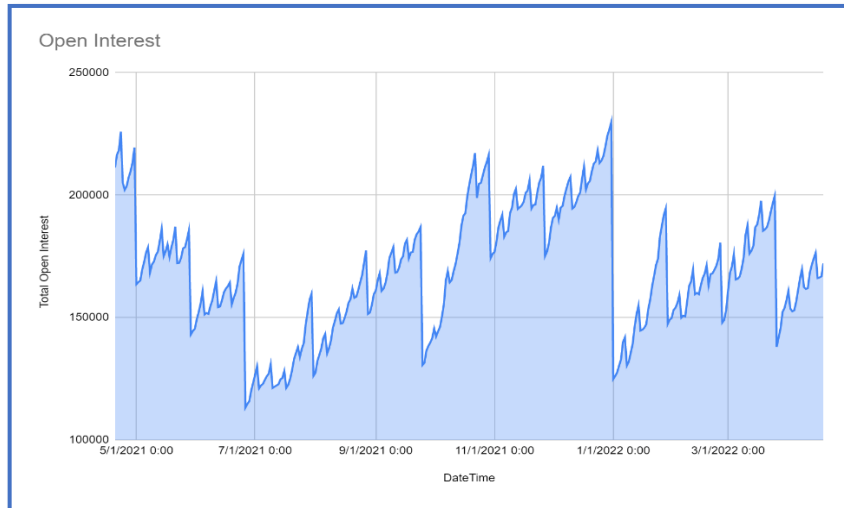
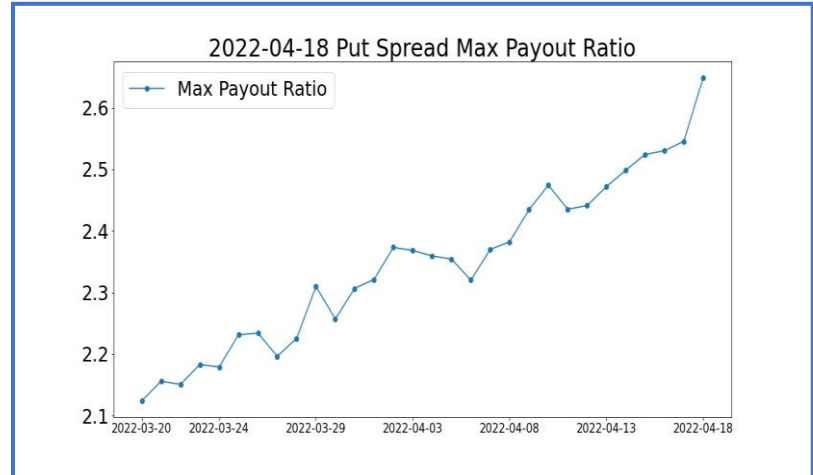
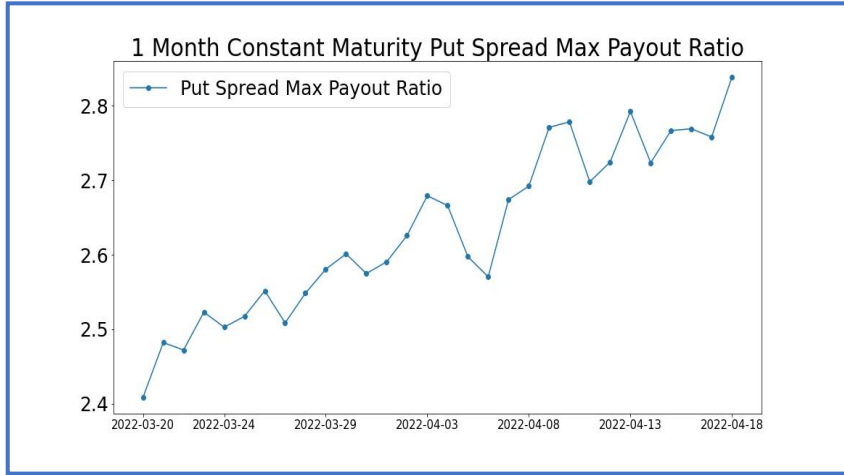
Indicated Strikes for Tables			
	ATM	90 put	110 call
5/27/2022	44007	39606	48408
9/30/2022	44685	40217	49154



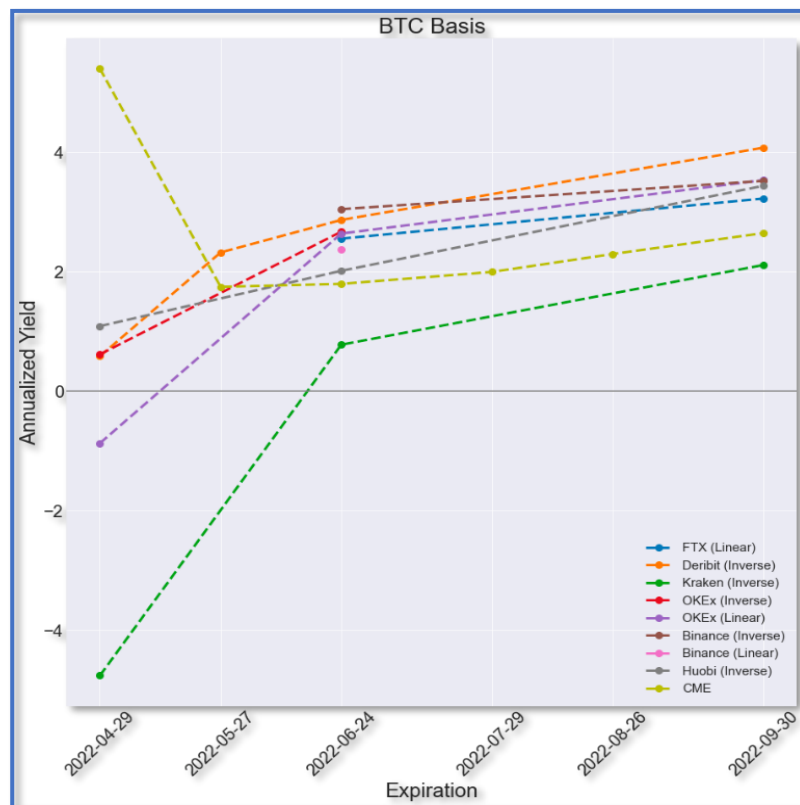
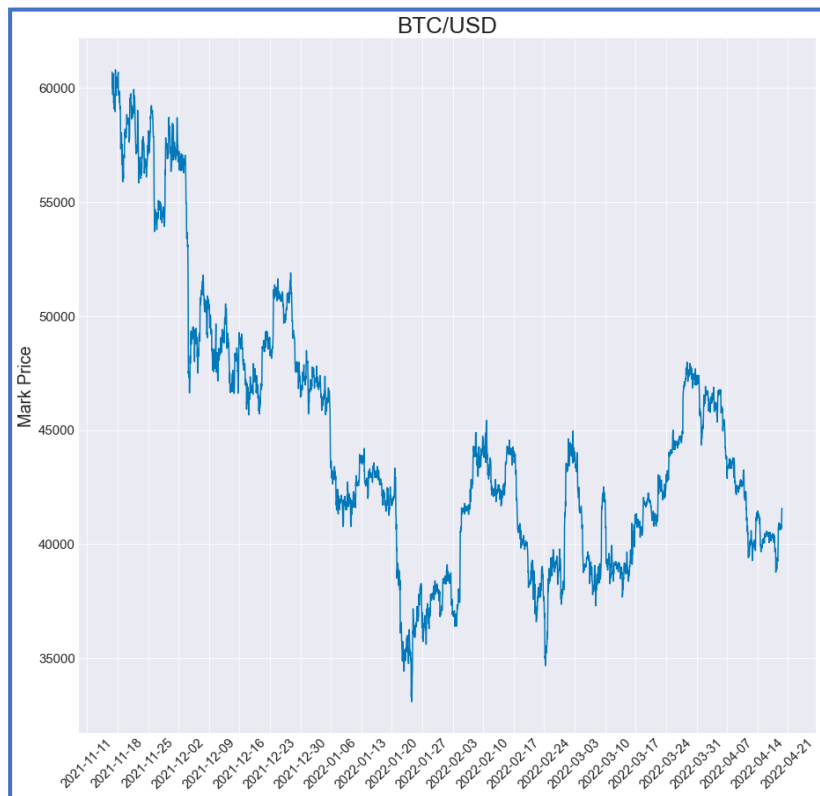




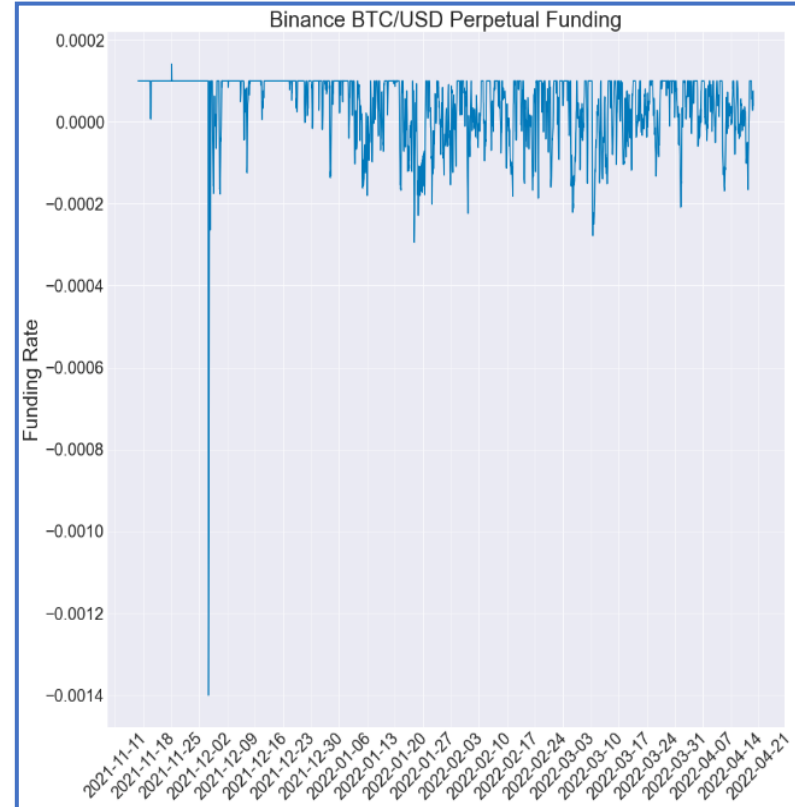
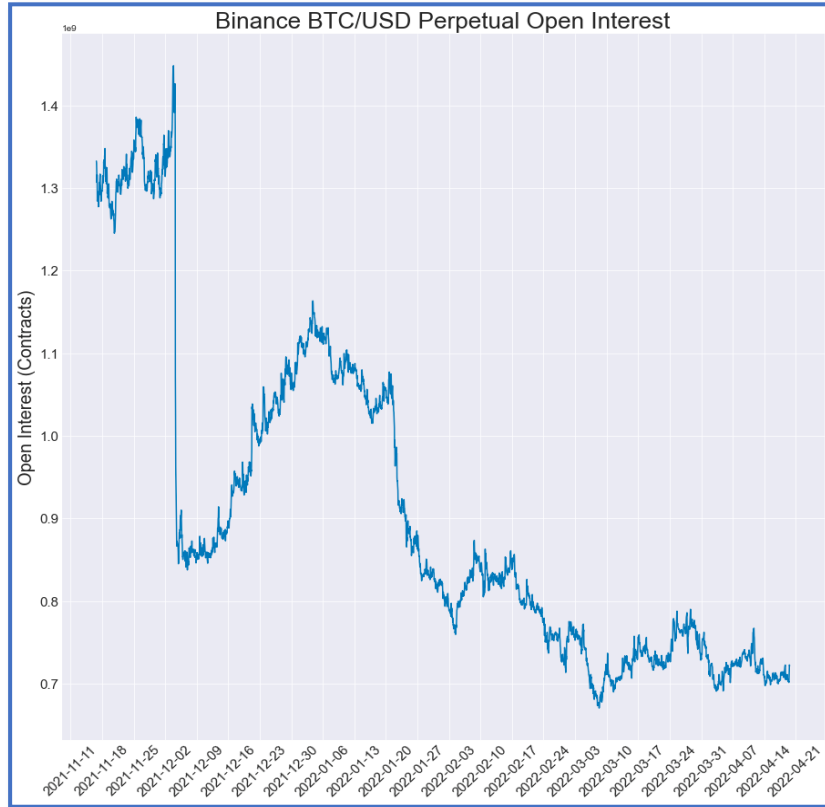




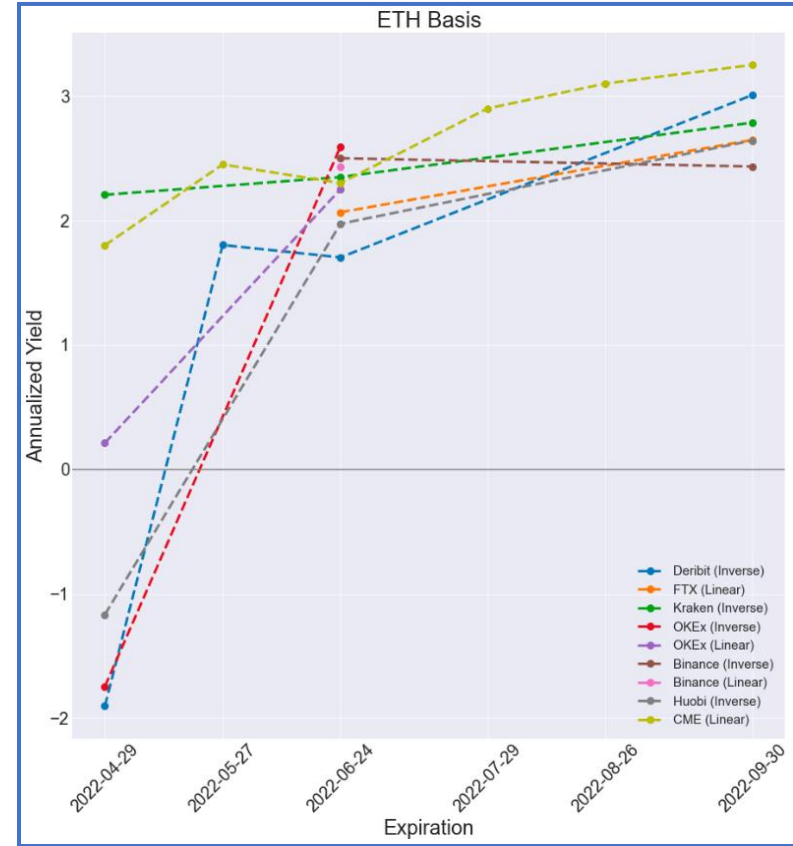
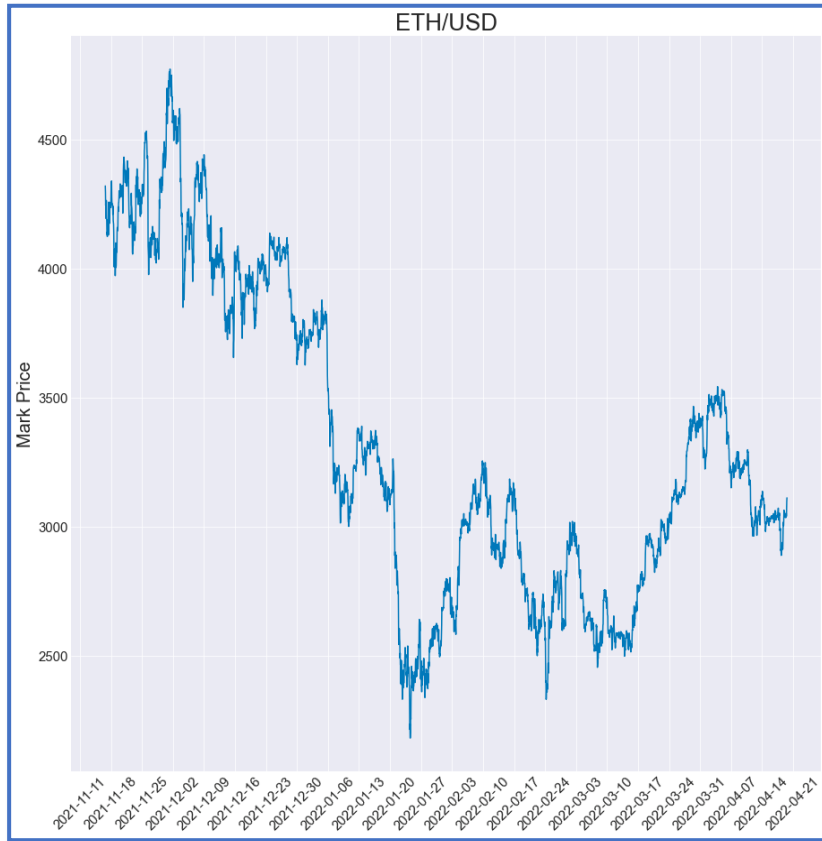
Bitcoin: Price and Basis



Bitcoin: OI and Funding



Ether: Price and Basis



Ether: Open Interest and Funding

