

## Digital Gamma Options Report

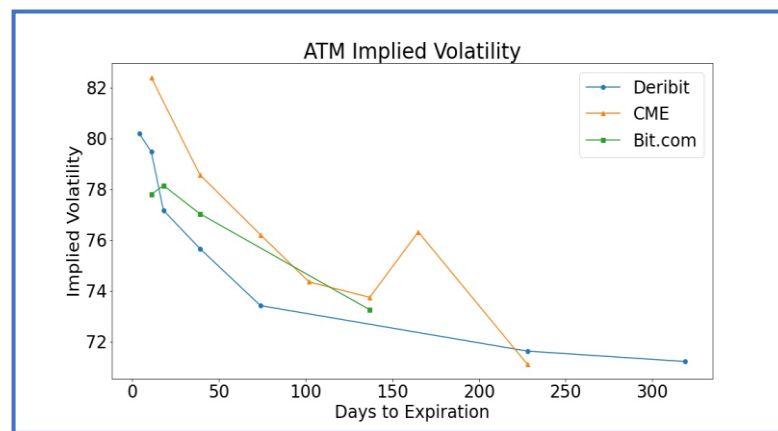
Today's Date: 5/17/2022

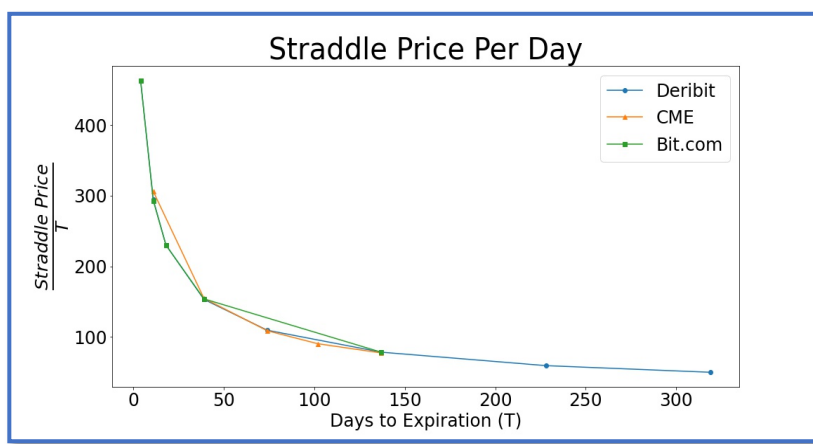
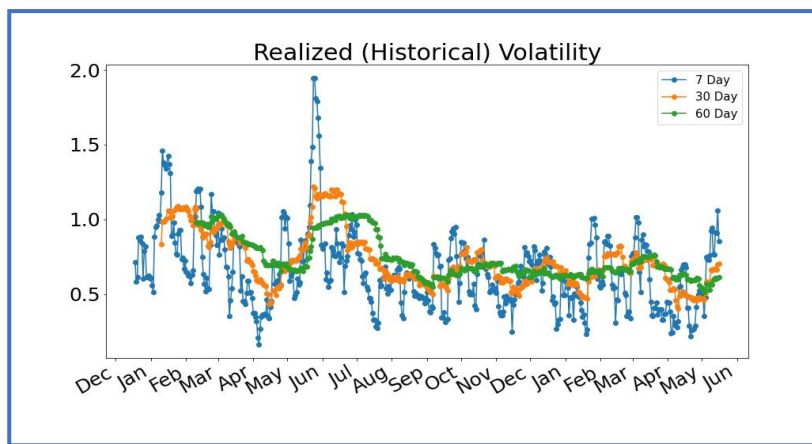
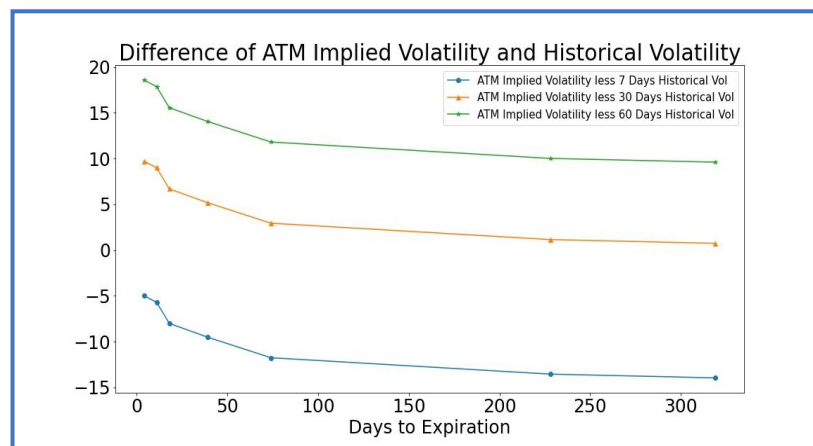
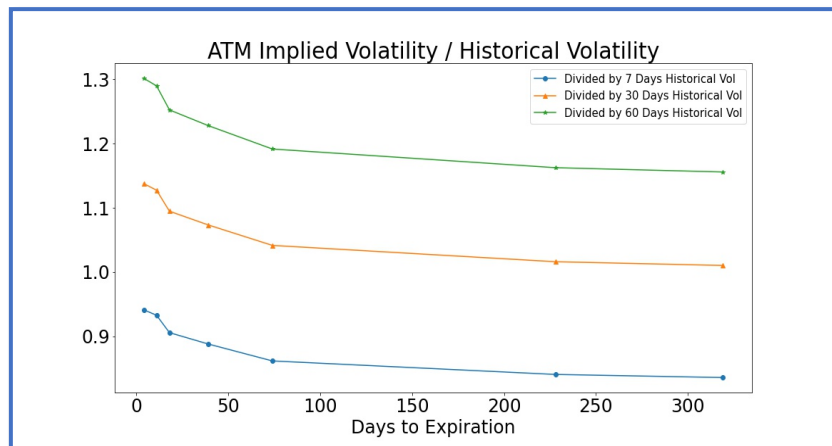
Straddle Run			
Expiration	Exchange	ATM Straddle	ATM Straddle as % of Spot
6/24/2022	Bit	6005.70	20.04%
6/24/2022	Deribit	5975.76	19.94%
6/24/2022	CME	6033.96	20.44%
9/30/2022	Bit	10761.46	35.51%
9/30/2022	Deribit	10768.40	35.52%
9/30/2022	CME	10623.61	35.75%

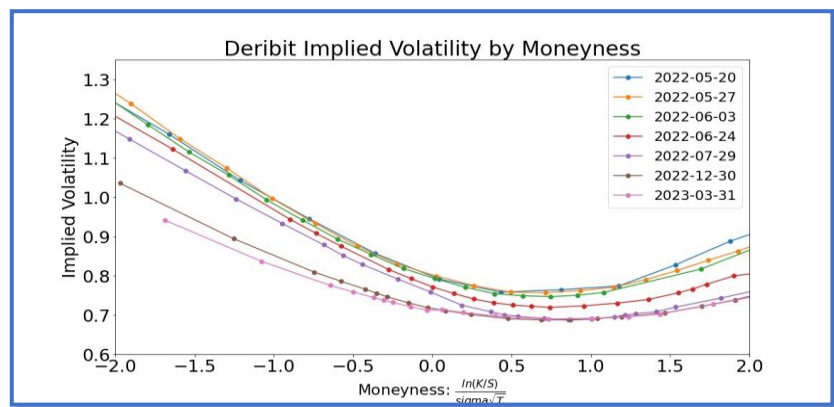
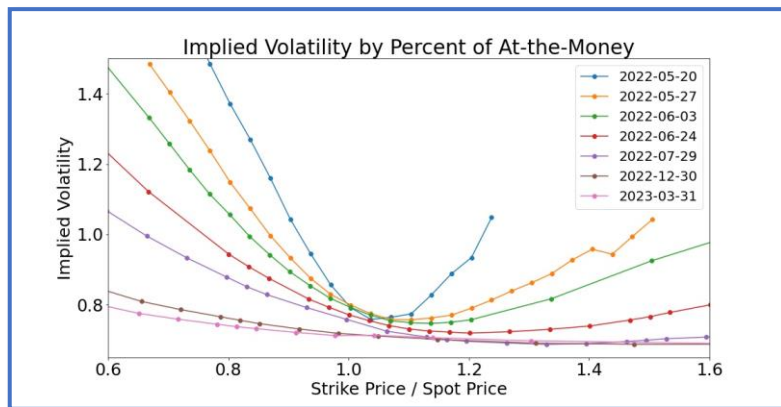
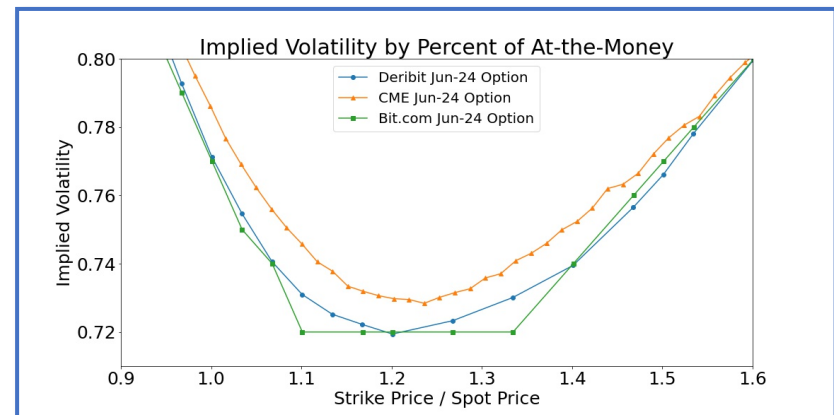
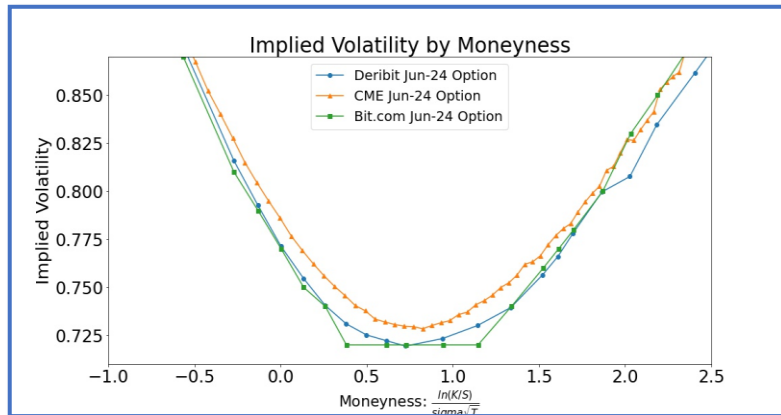
Spread Payout Ratios					
Expiration	Exchange	100/110 Call Spread	100/90 Put Spread	Max Payout Ratio of CS	Max Payout Ratio of PS
6/24/2022	Bit	1298.44	1178.99	2.31	2.54
6/24/2022	Deribit	1278.09	1,157.34	2.35	2.59
6/24/2022	CME	1,259.27	1,174.25	2.34	2.51
9/30/2022	Bit	1296.12	1433.90	2.34	2.11
9/30/2022	Deribit	1,314.28	1,433.39	2.31	2.12
9/30/2022	CME	1,233.67	1,436.52	2.41	2.07

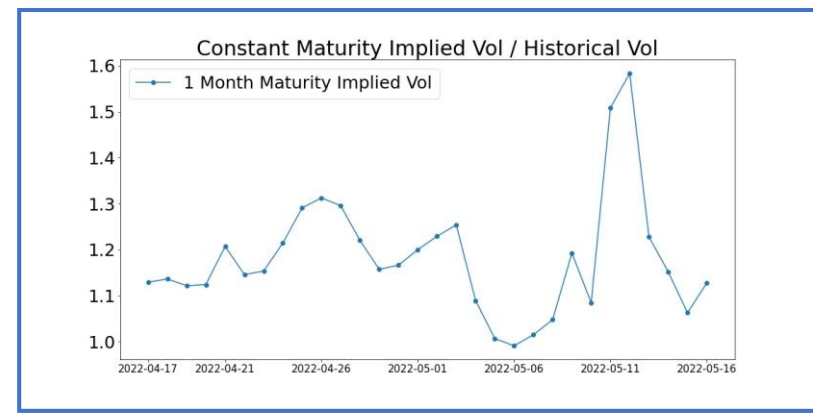
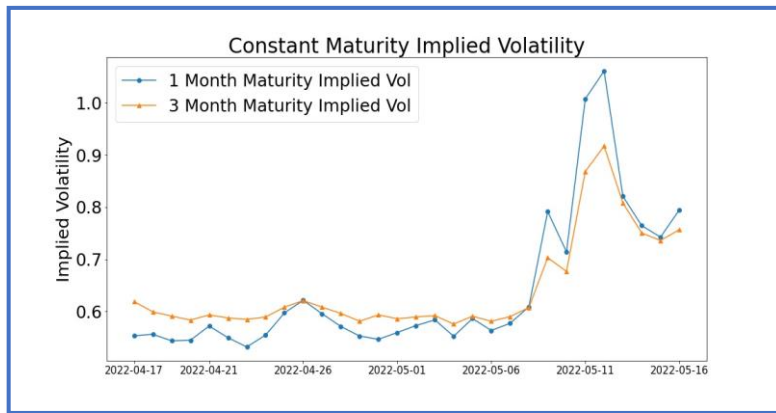
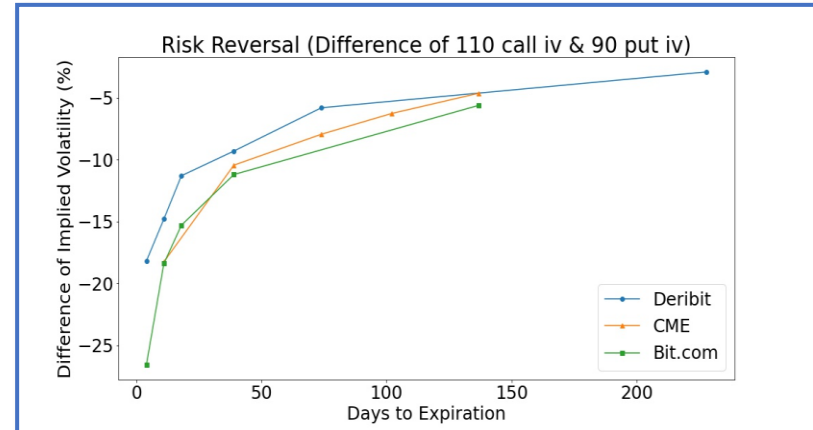
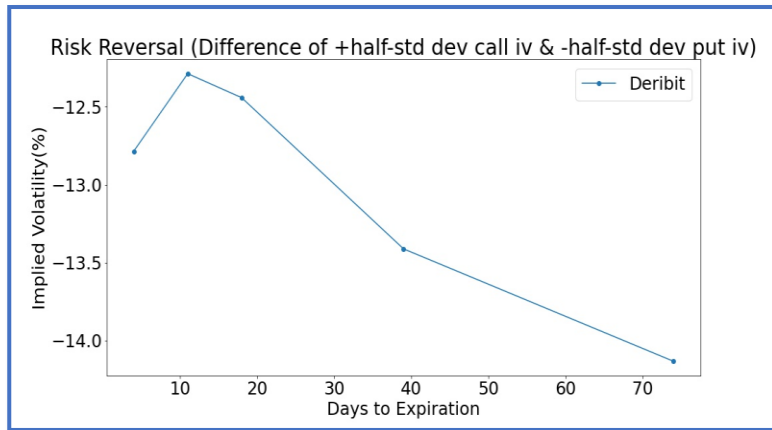
Butterfly Run			
Expiration	Exchange	90/100/110 Butterfly	Butterfly Max Payout Ratio
6/24/2022	Bit	519.54	5.77
6/24/2022	Deribit	562.18	5.33
6/24/2022	CME	518.98	5.69
9/30/2022	Bit	300.16	10.10
9/30/2022	Deribit	284.08	10.67
9/30/2022	CME	301.80	9.85

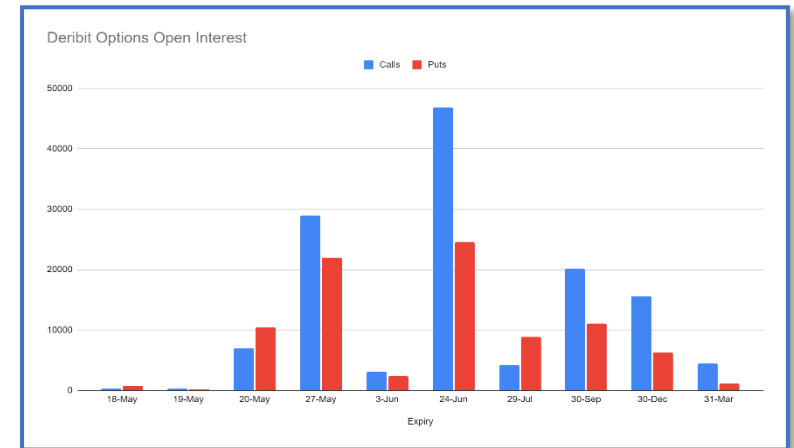
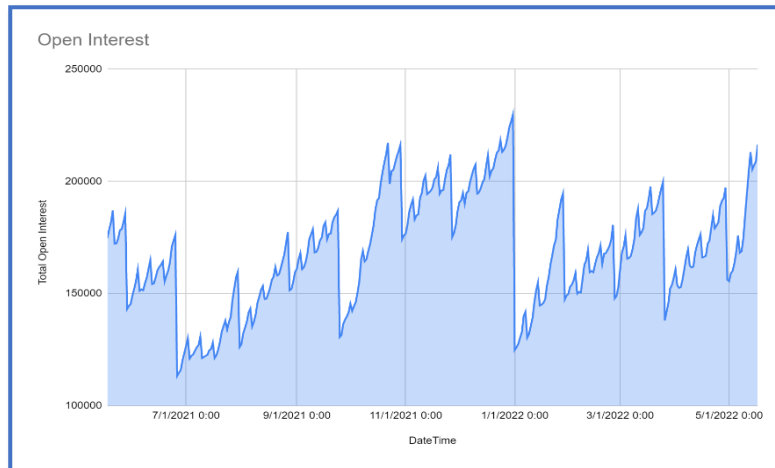
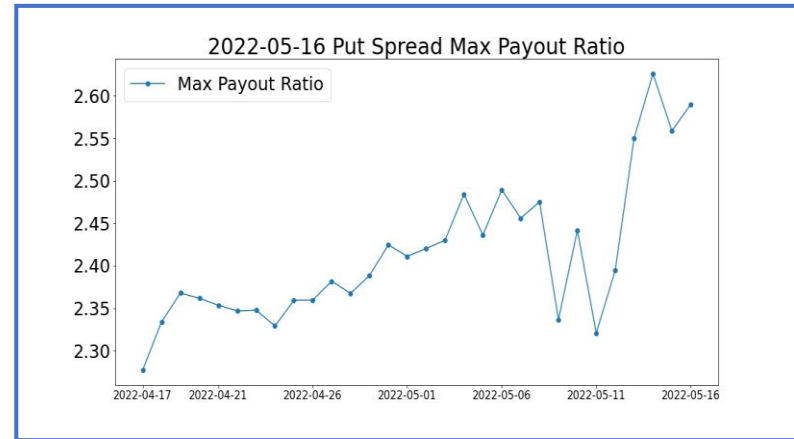
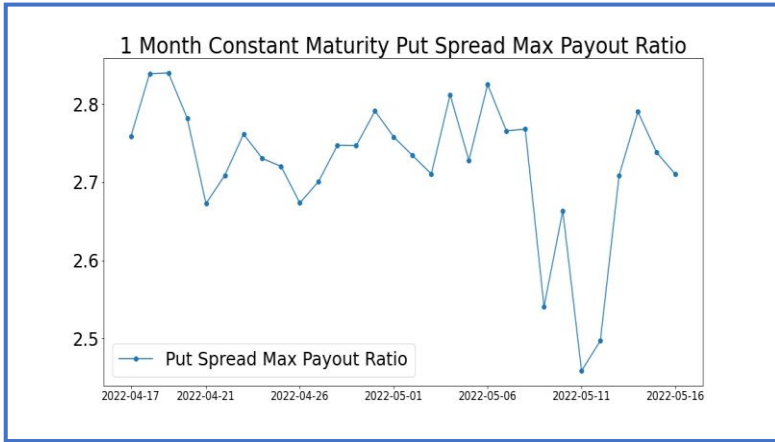
Indicated Strikes for Tables			
	ATM	90 put	110 call
6/24/2022	29573	26616	32530
9/30/2022	29914	26923	32905



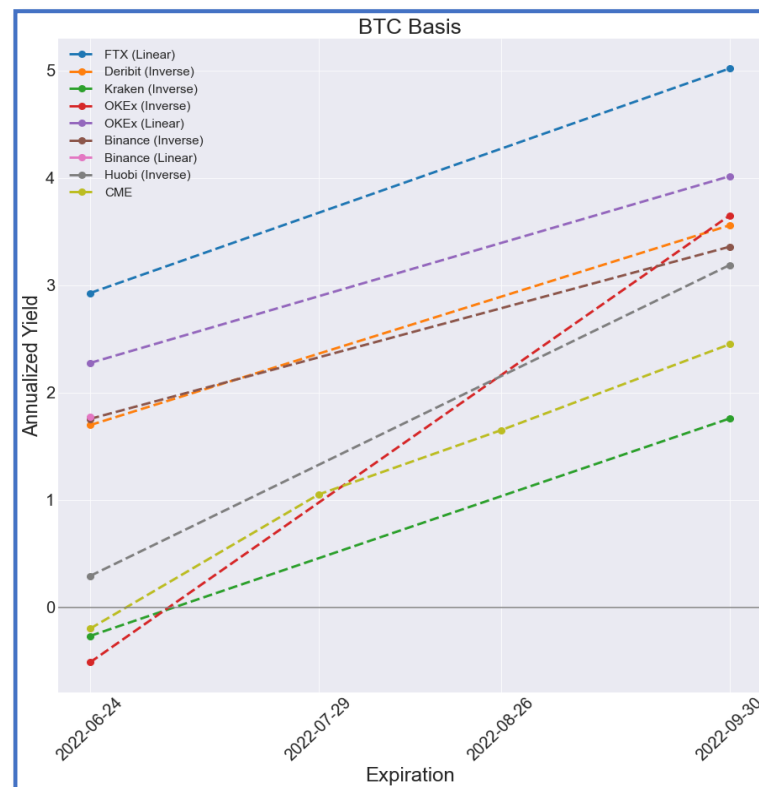
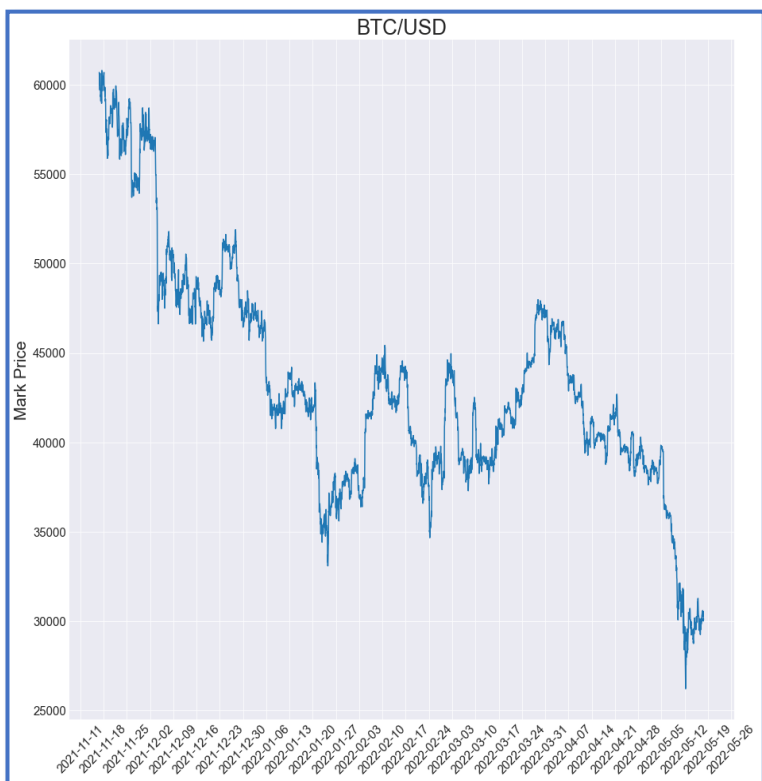




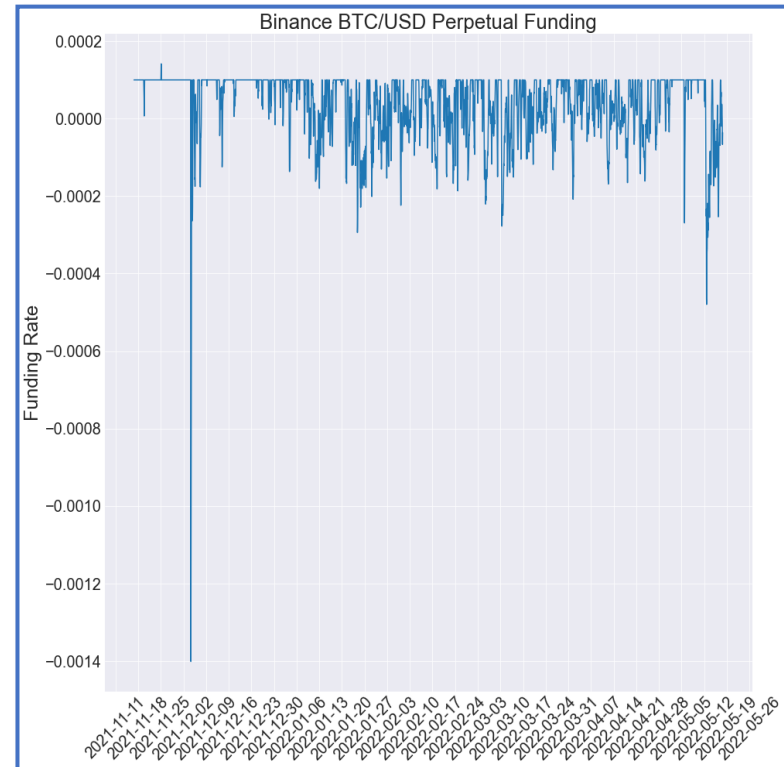
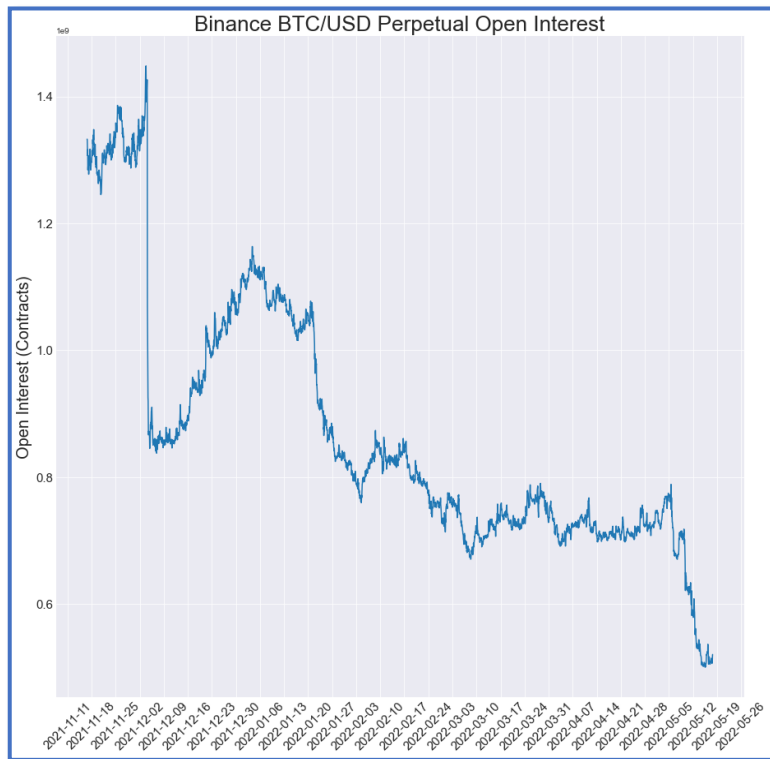




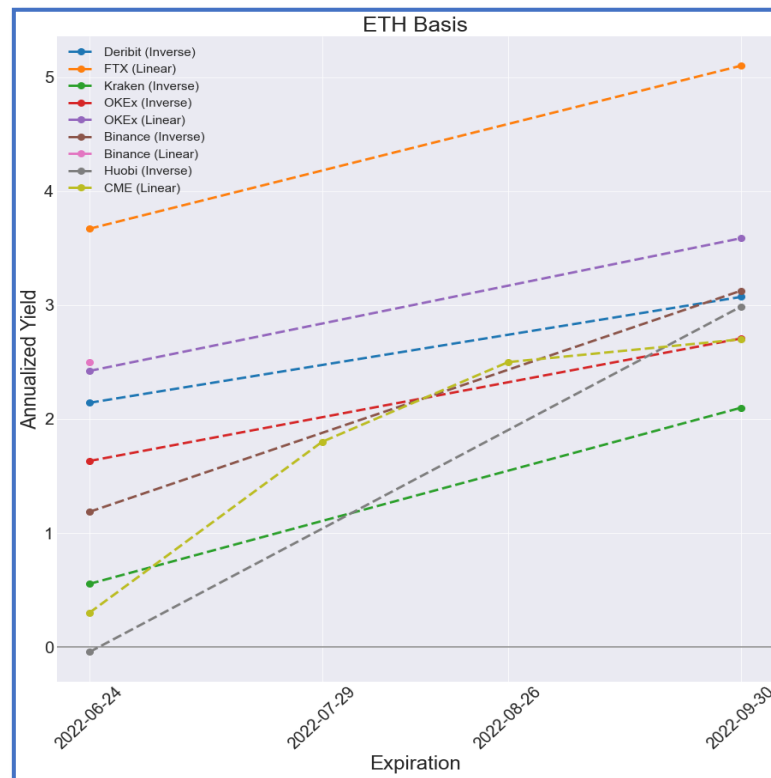
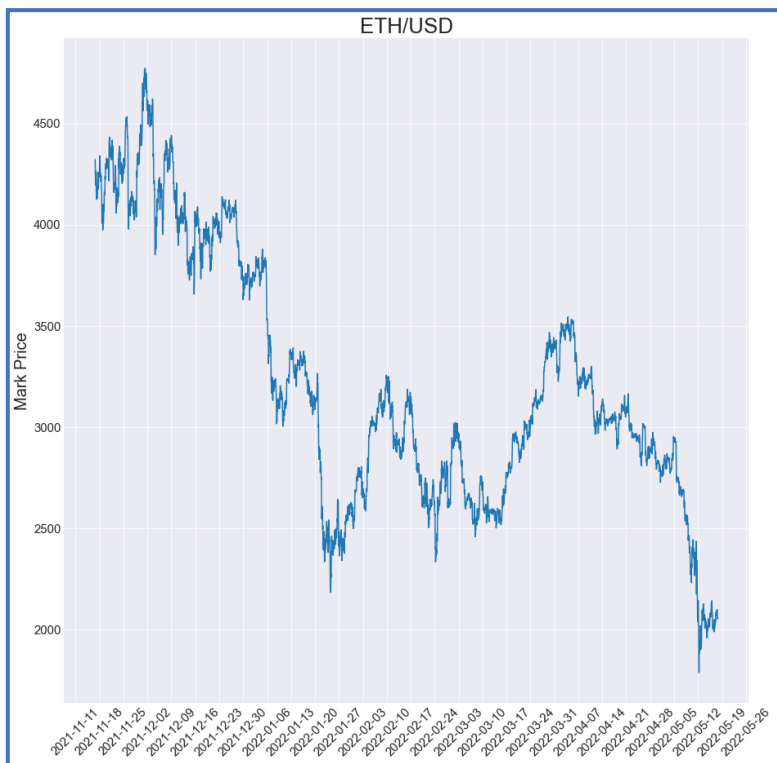
## Bitcoin: Price and Basis



## Bitcoin: OI and Funding



## Ether: Price and Basis





## Ether: Open Interest and Funding

