

Options Report

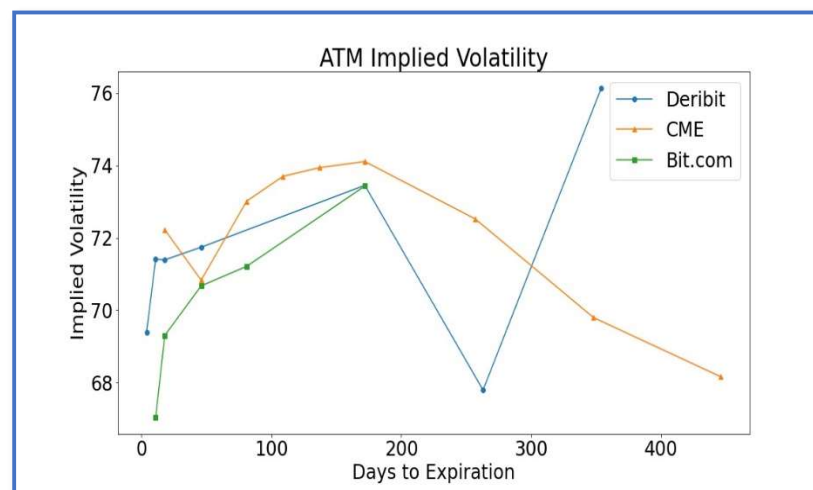
Today's Date: 7/12/2022

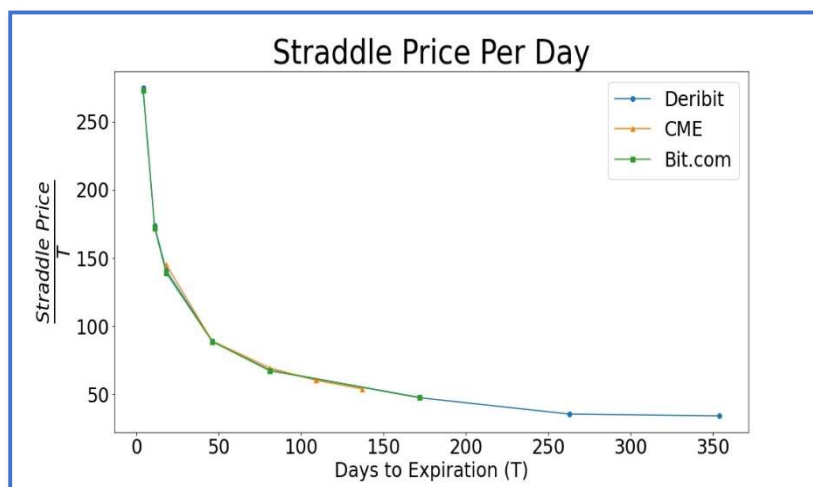
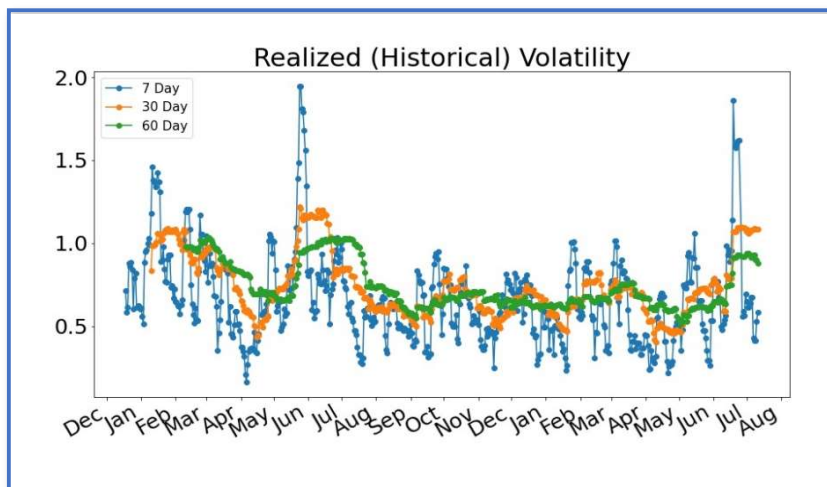
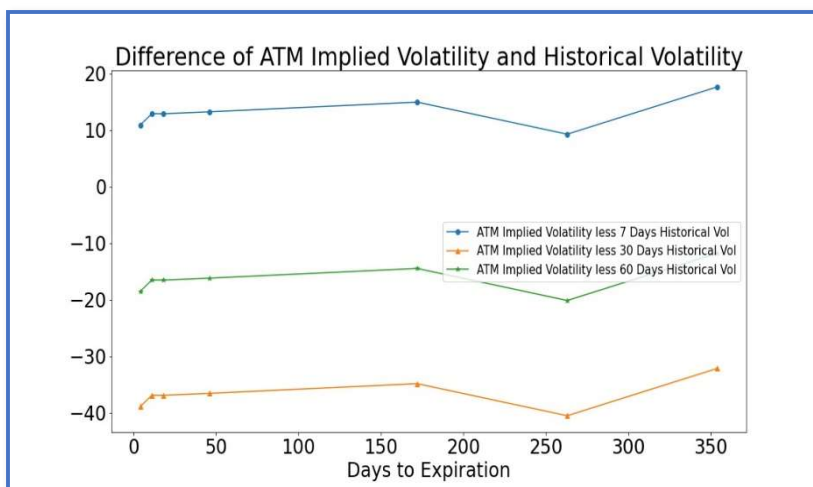
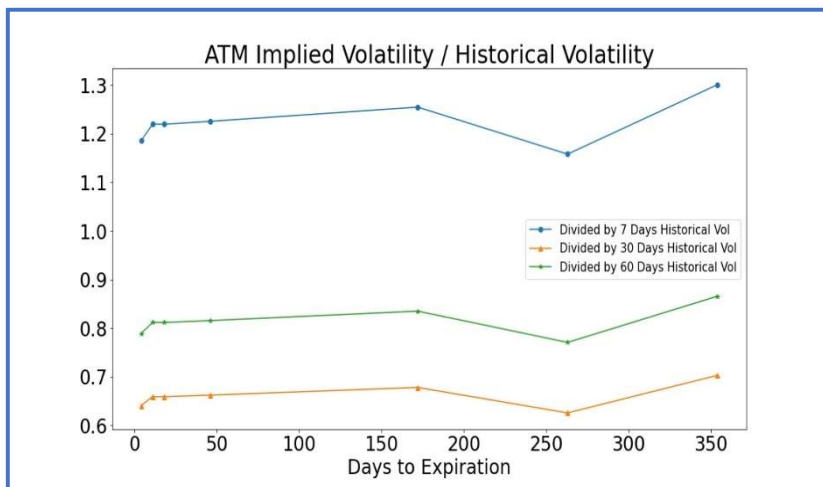
Straddle Run			
Expiration	Exchange	ATM Straddle	ATM Straddle as % of Spot
8/26/2022	Bit	4081.42	19.97%
8/26/2022	Deribit	4098.18	20.05%
8/26/2022	CME	4099.95	20.01%
9/30/2022	Bit	5454.22	26.64%
9/30/2022	Deribit	5479.36	26.75%
9/30/2022	CME	5611.81	27.31%

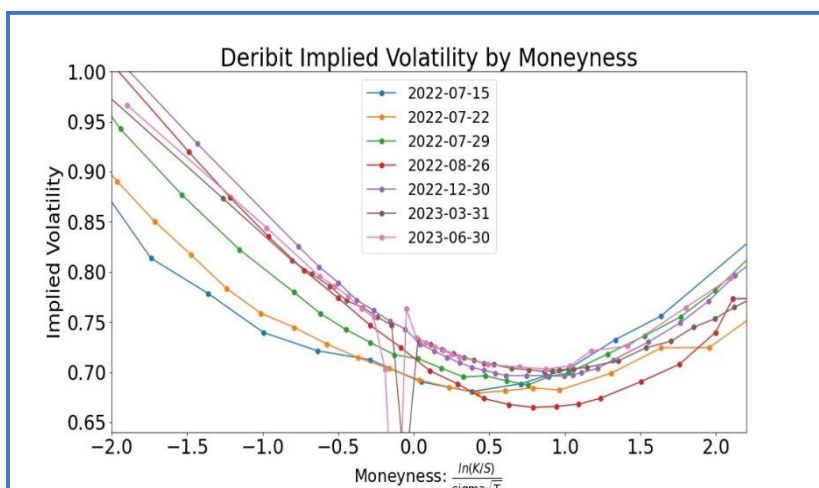
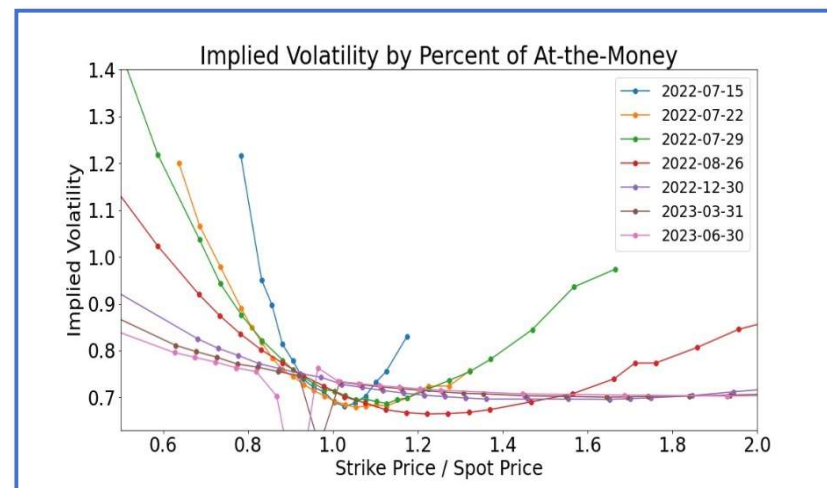
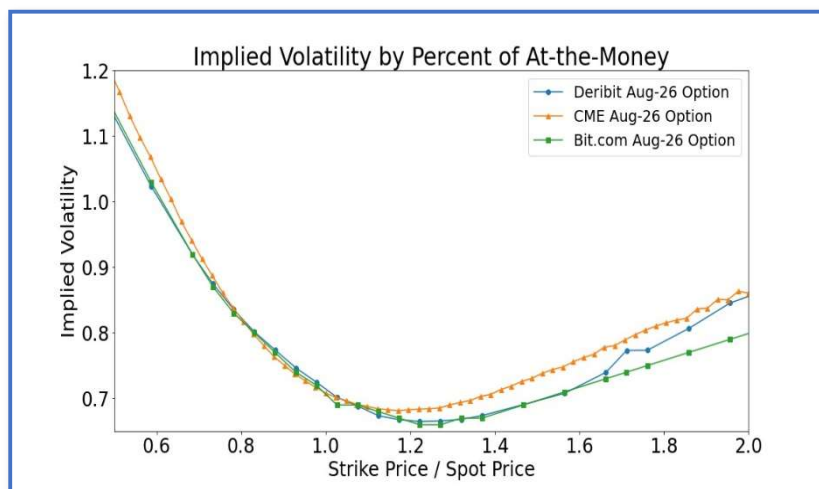
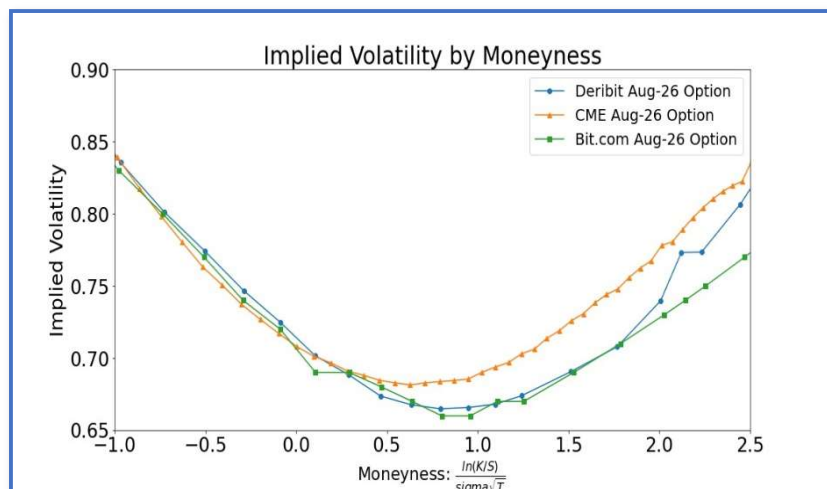
Butterfly Run			
Expiration	Exchange	90/100/110 Butterfly	Butterfly Max Payout Ratio
8/26/2022	Bit	369.57	5.53
8/26/2022	Deribit	348.65	5.86
8/26/2022	CME	371.70	5.51
9/30/2022	Bit	298.24	6.86
9/30/2022	Deribit	269.40	7.60
9/30/2022	CME	263.20	7.81

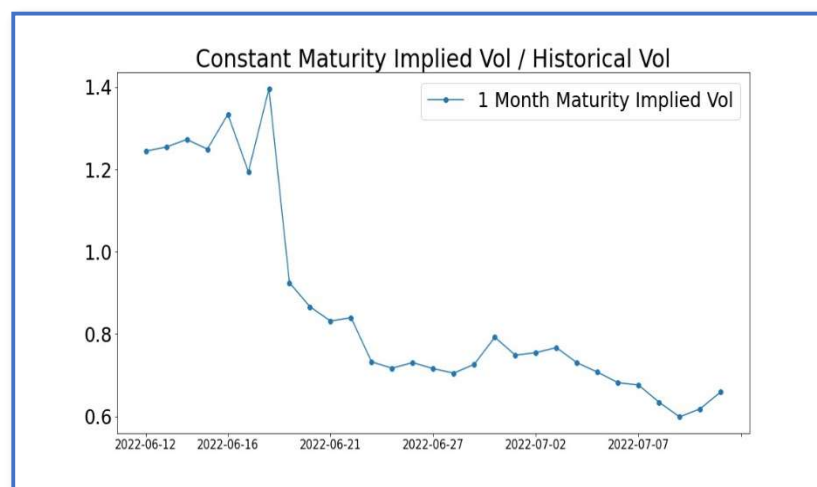
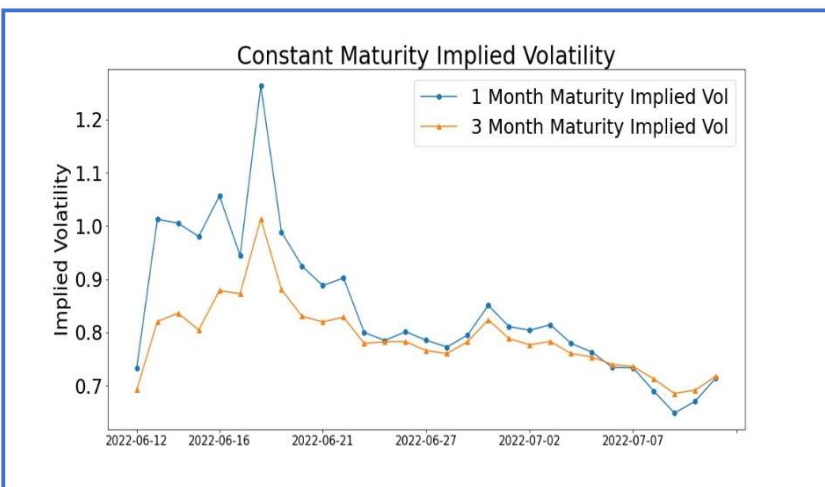
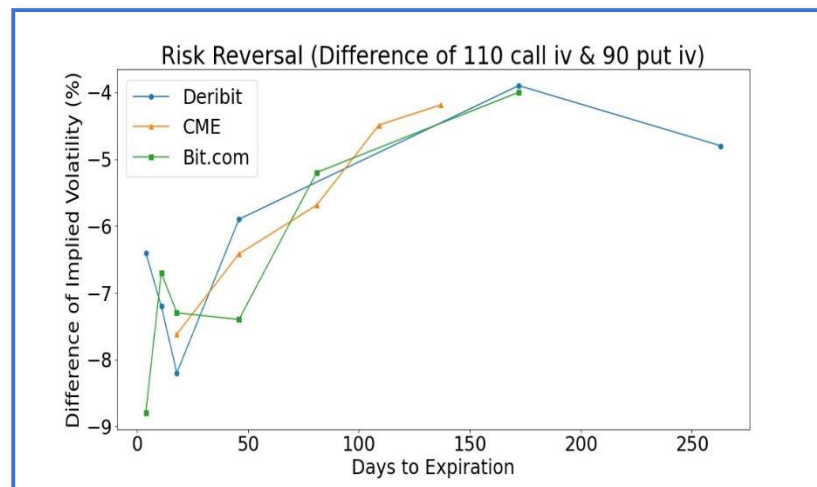
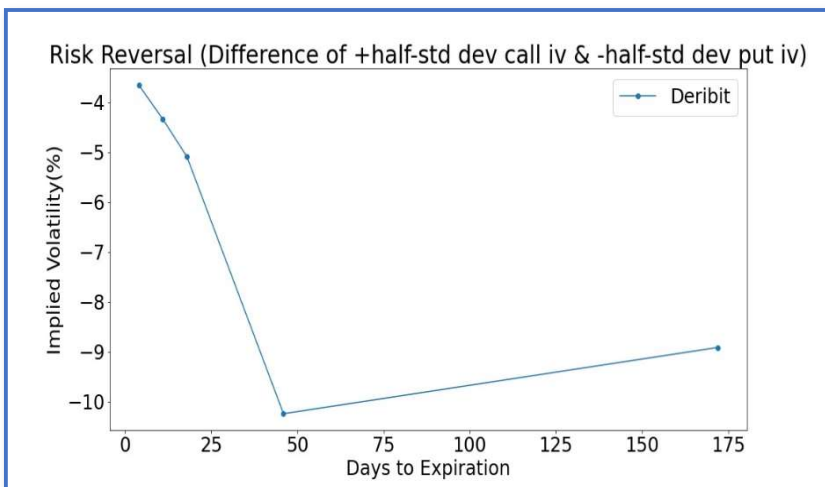
Indicated Strikes for Tables			
	ATM	90 put	110 call
8/26/2022	19950	17955	21945
9/30/2022	20000	18000	22000

Spread Payout Ratios					
Expiration	Exchange	100/110 Call Spread	100/90 Put Spread	Max Payout Ratio of CS	Max Payout Ratio of PS
8/26/2022	Bit	839.60	835.05	2.43	2.45
8/26/2022	Deribit	859.84	835.56	2.38	2.45
8/26/2022	CME	827.58	849.73	2.48	2.41
9/30/2022	Bit	836.97	912.06	2.45	2.24
9/30/2022	Deribit	863.68	915.31	2.37	2.24
9/30/2022	CME	863.95	927.85	2.38	2.21

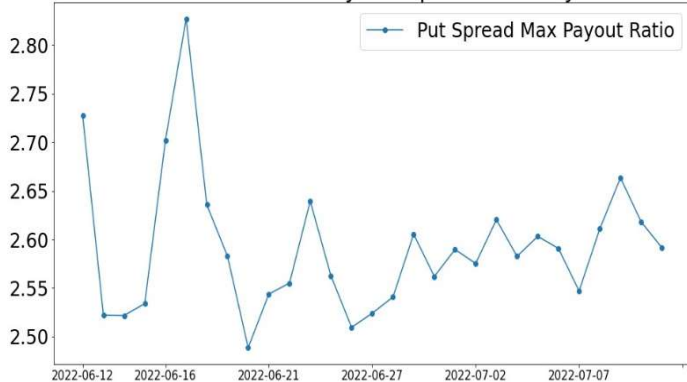




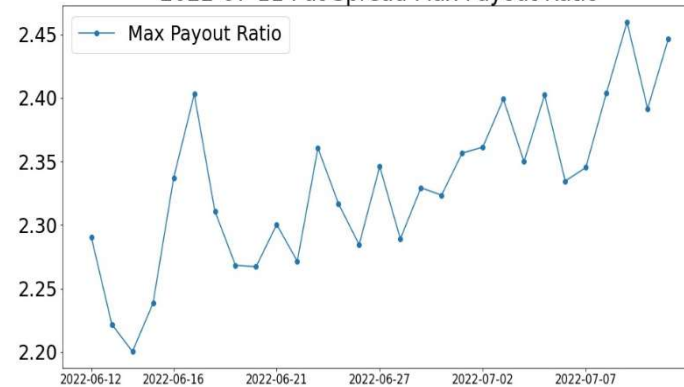




1 Month Constant Maturity Put Spread Max Payout Ratio



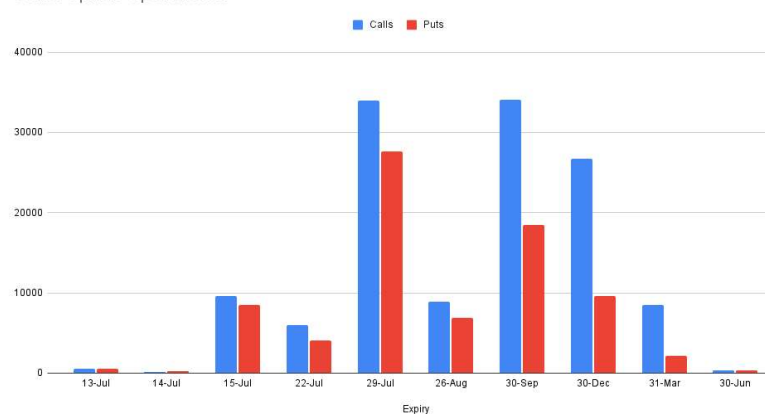
2022-07-11 Put Spread Max Payout Ratio



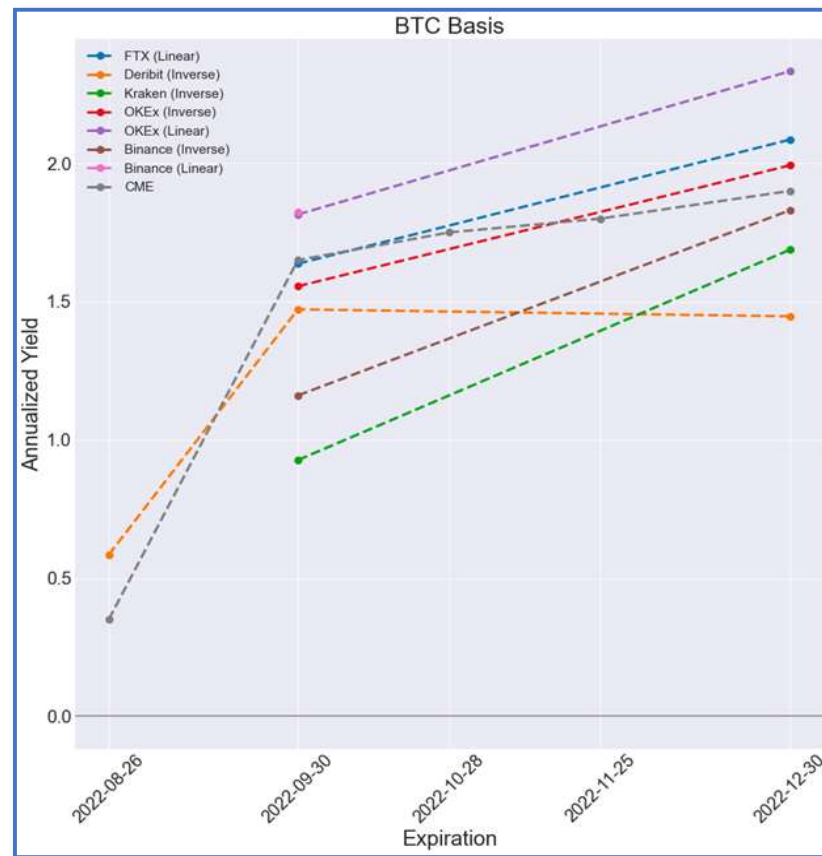
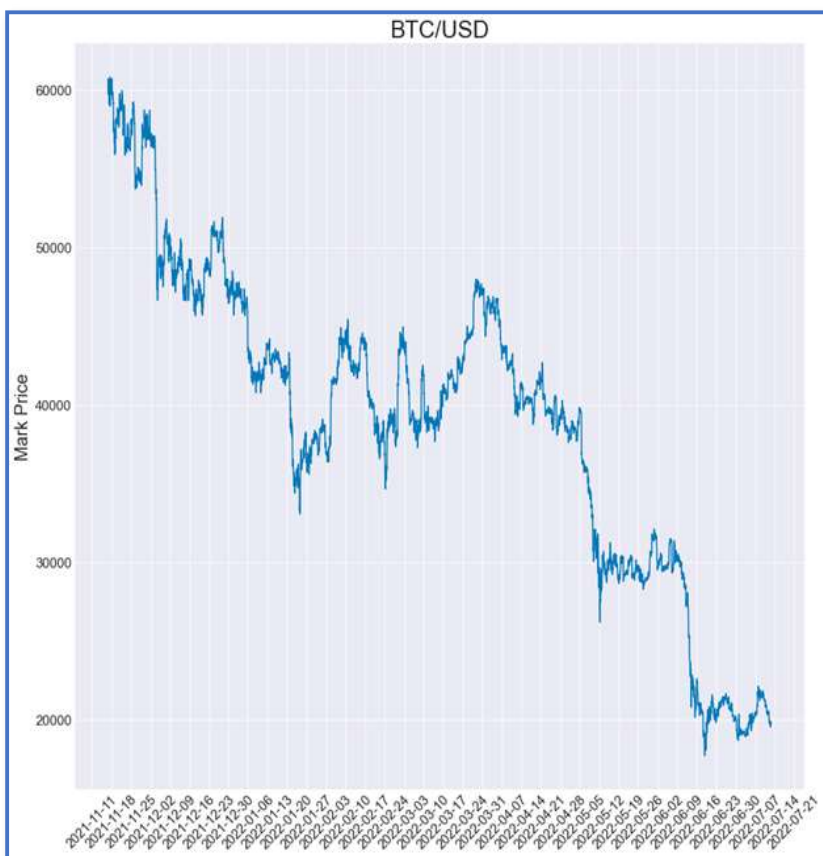
Open Interest



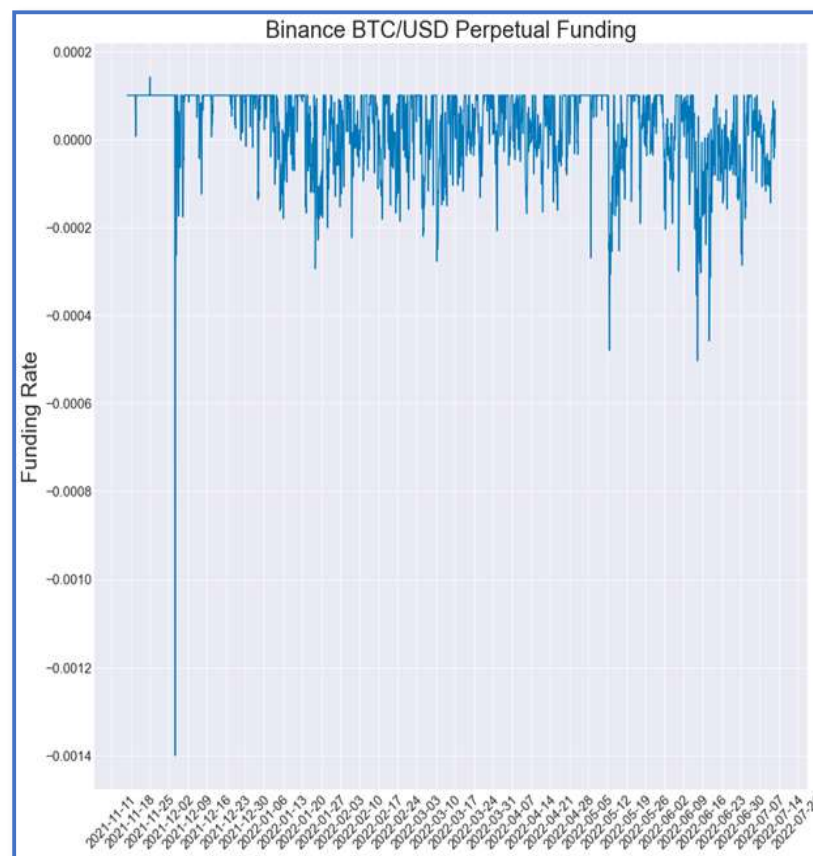
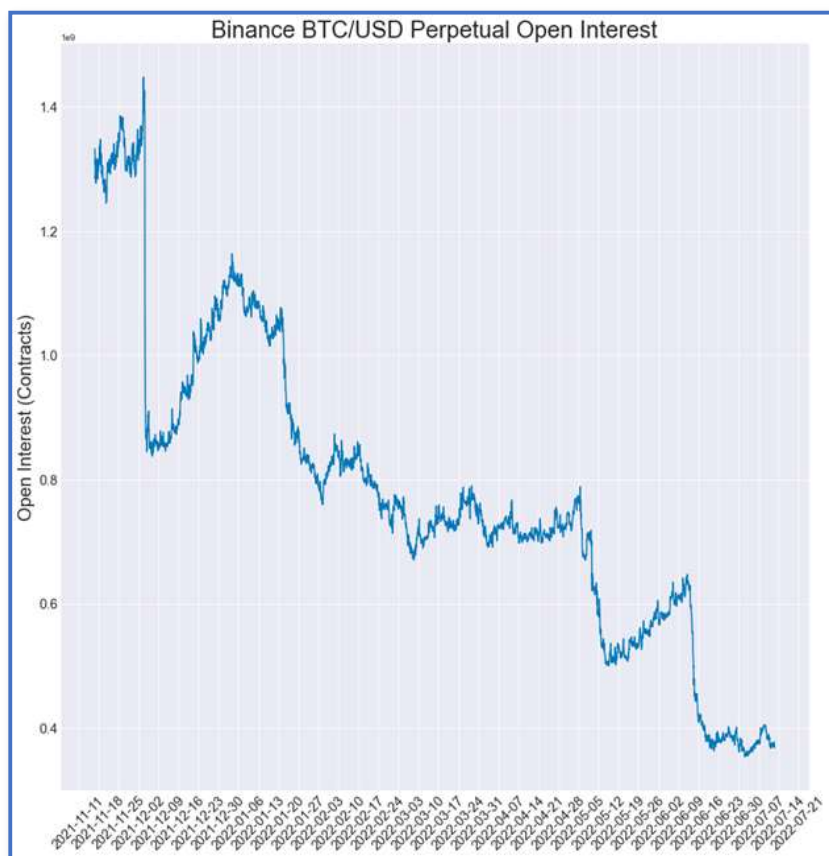
Deribit Options Open Interest



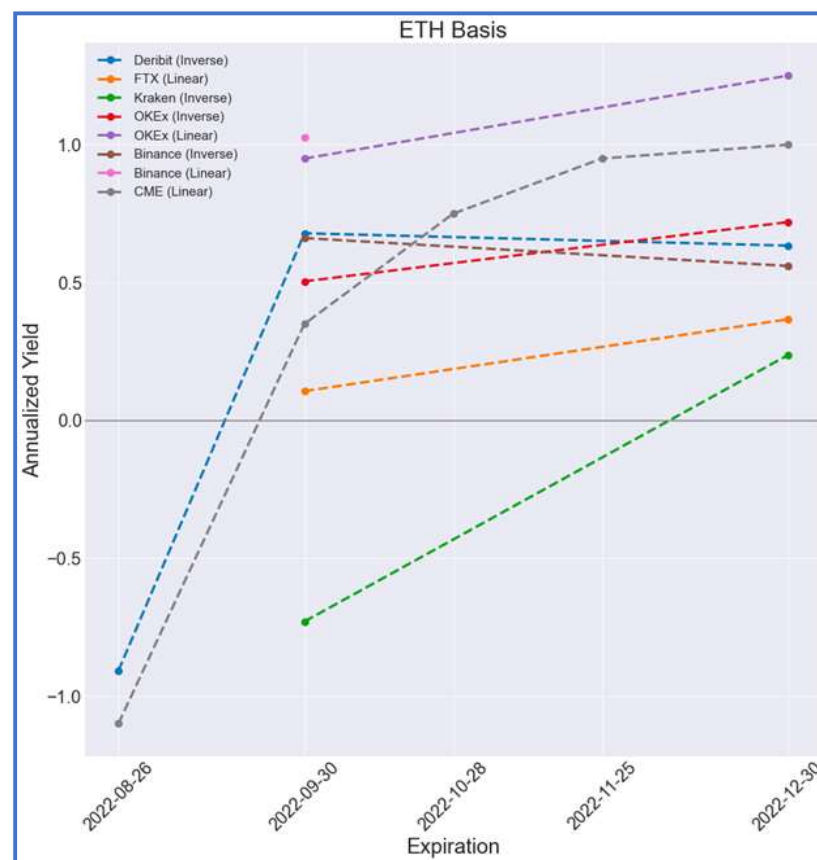
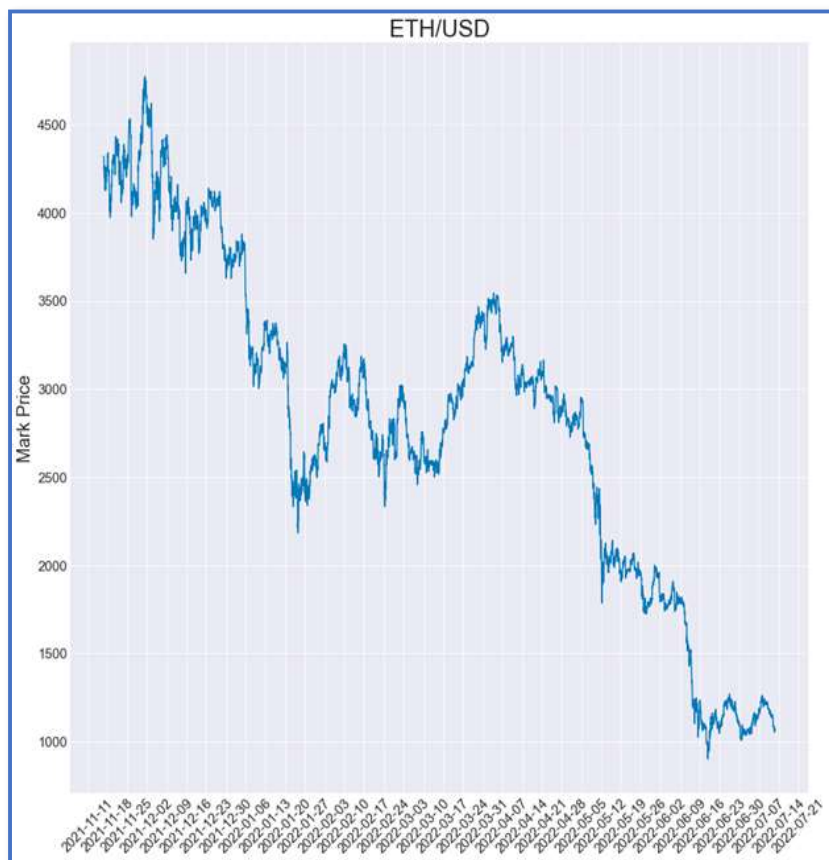
Bitcoin: Price and Basis



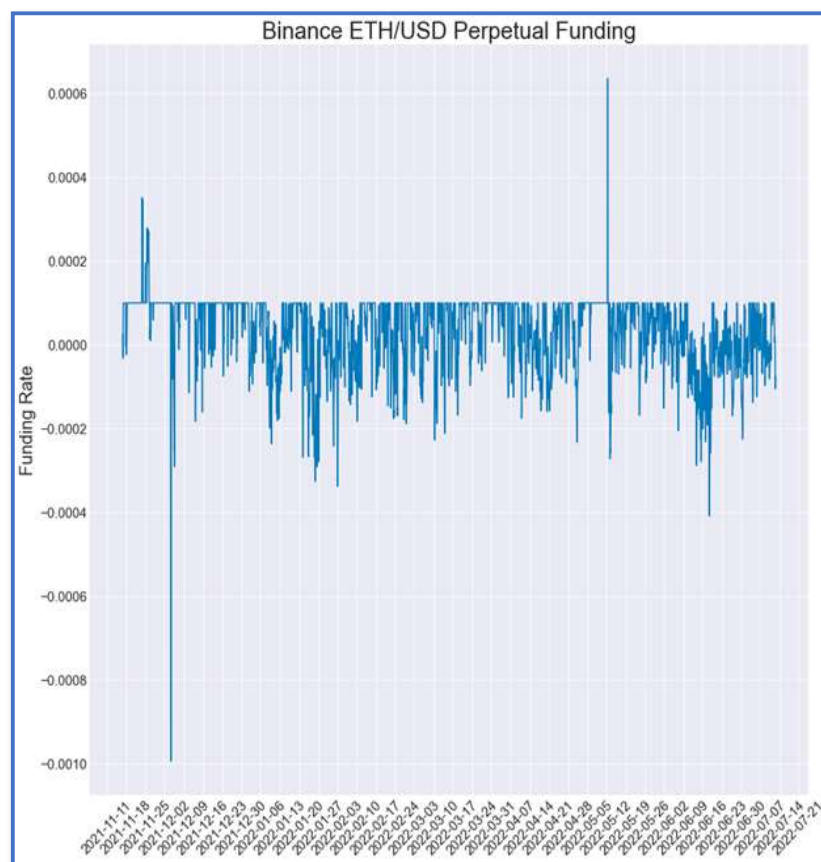
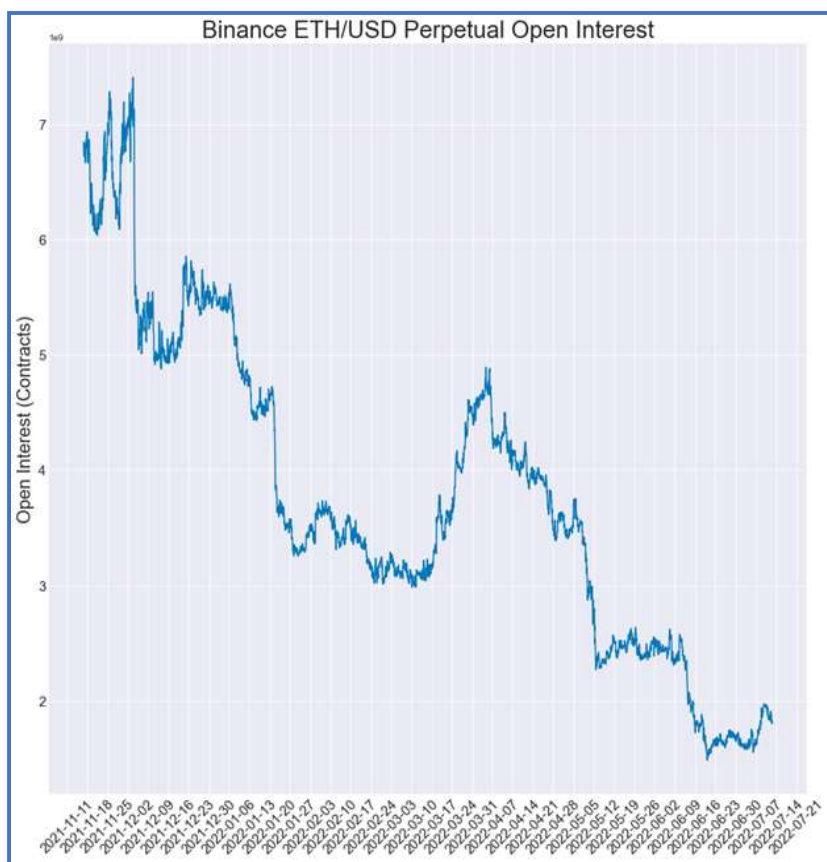
Bitcoin: OI and Funding



Ether: Price and Basis



Ether: Open Interest and Funding



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