

Options Report

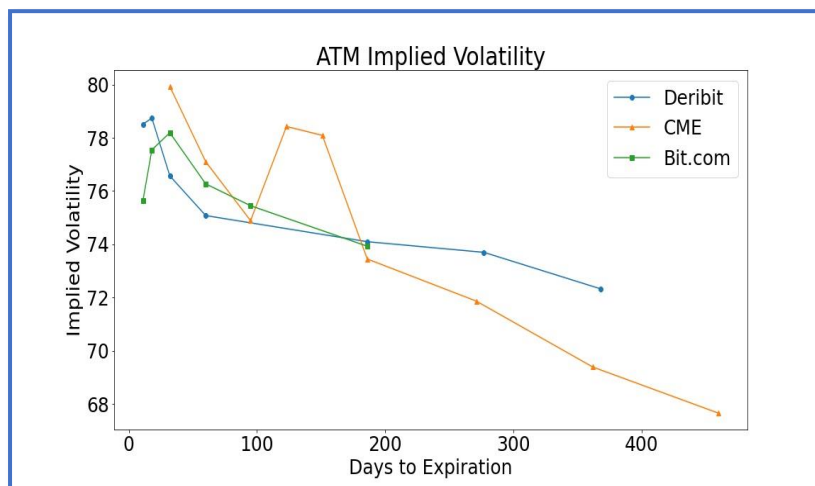
Today's Date: 6/28/2022

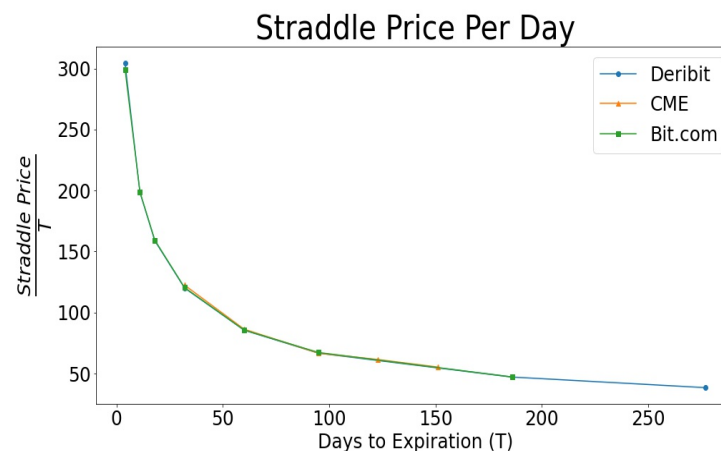
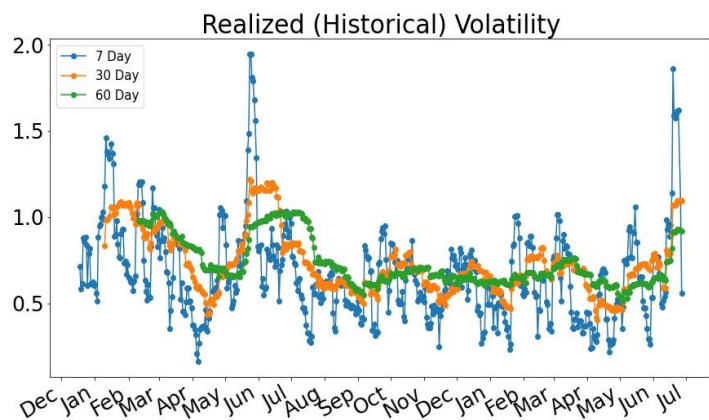
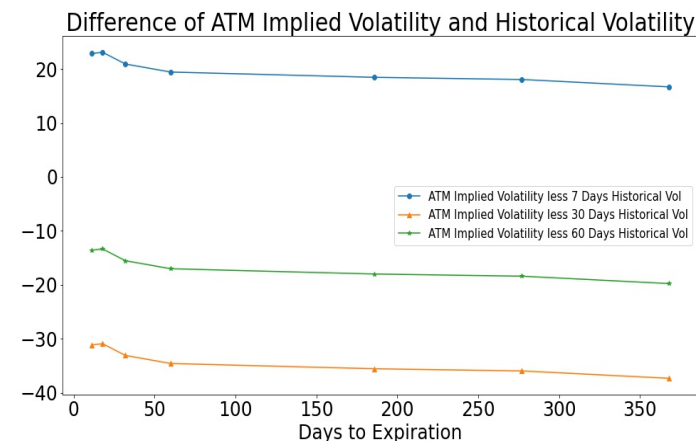
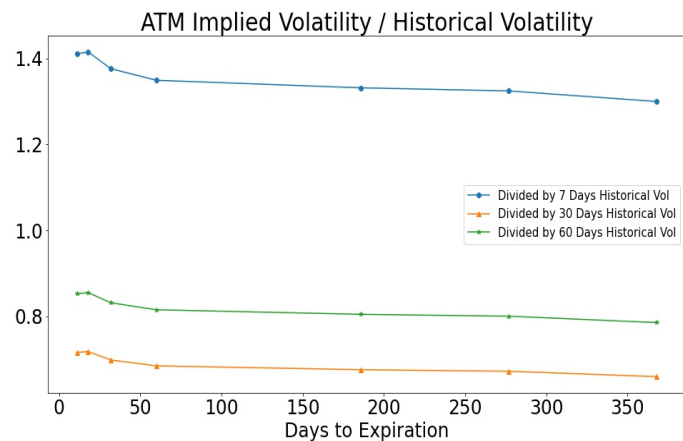
Straddle Run			
Expiration	Exchange	ATM Straddle	ATM Straddle as % of Spot
7/29/2022	Bit	3853.92	18.43%
7/29/2022	Deribit	3843.28	18.40%
7/29/2022	CME	3918.48	18.84%
9/30/2022	Bit	6387.22	30.52%
9/30/2022	Deribit	6338.40	30.29%
9/30/2022	CME	6335.59	30.30%

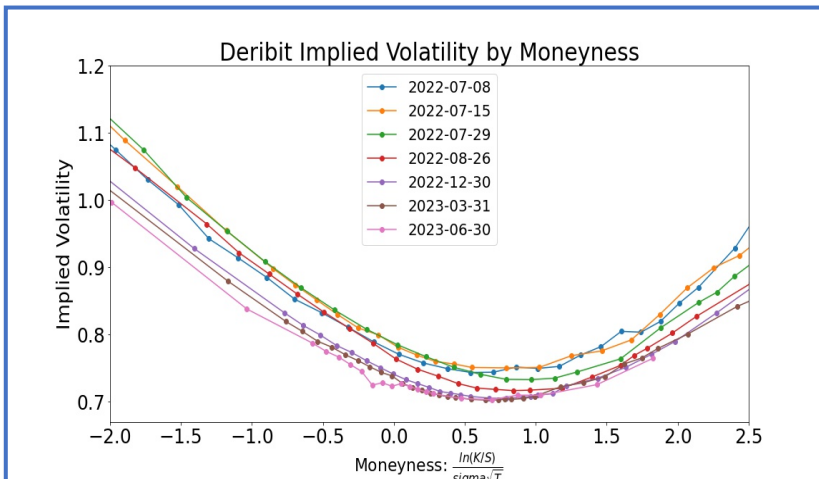
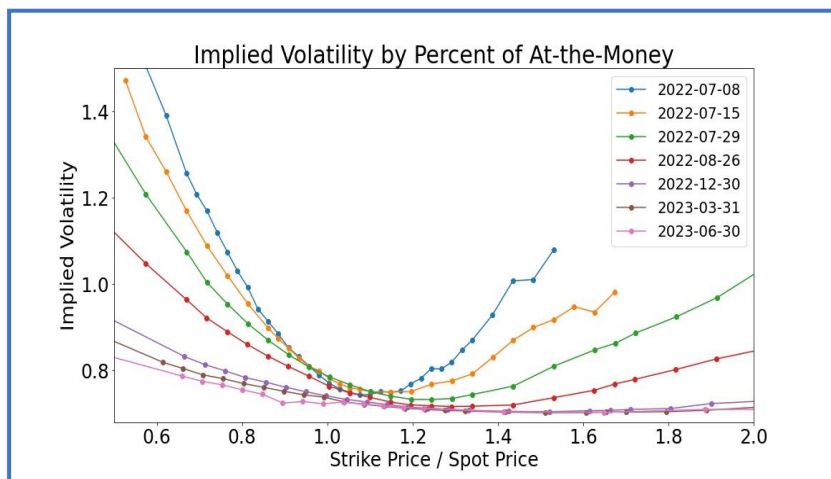
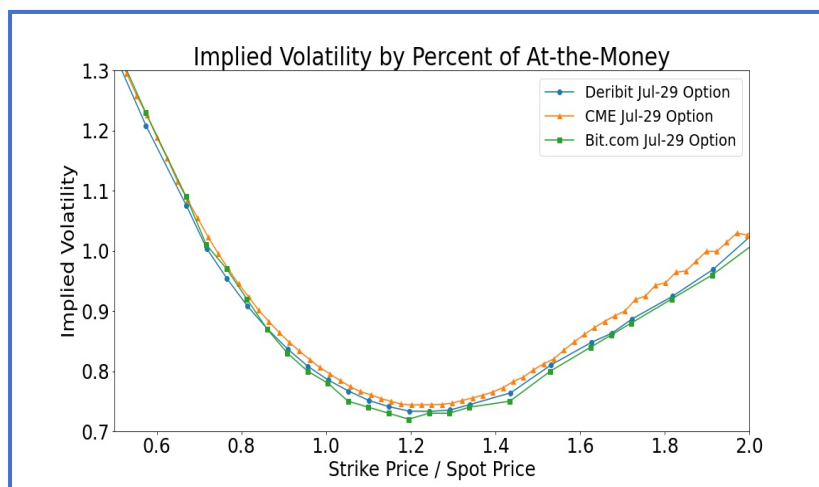
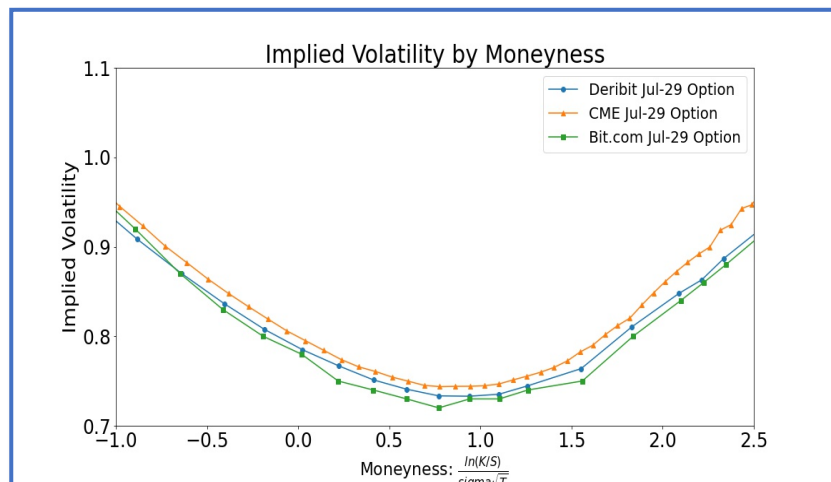
Butterfly Run			
Expiration	Exchange	90/100/110 Butterfly	Butterfly Max Payout Ratio
7/29/2022	Bit	377.05	5.55
7/29/2022	Deribit	386.39	5.40
7/29/2022	CME	377.37	5.51
9/30/2022	Bit	203.95	10.26
9/30/2022	Deribit	229.96	9.10
9/30/2022	CME	256.01	8.17

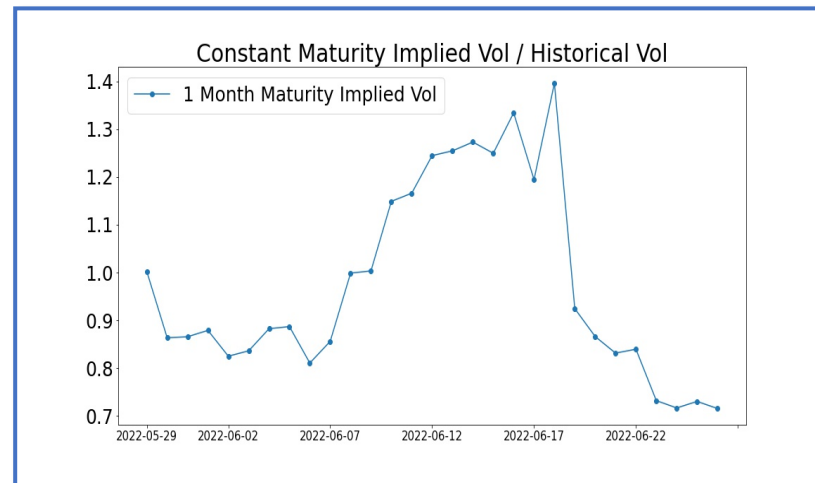
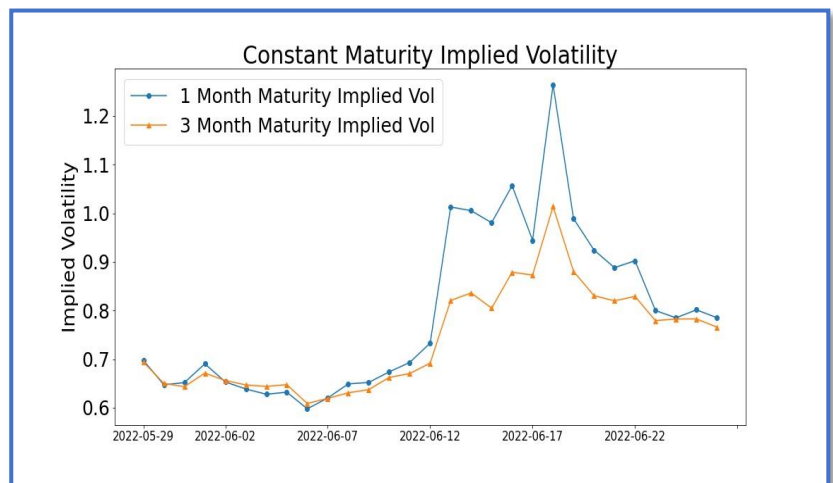
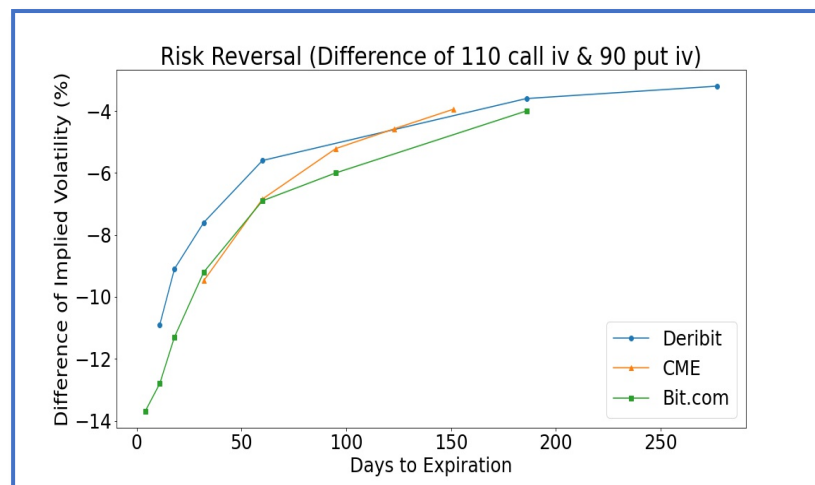
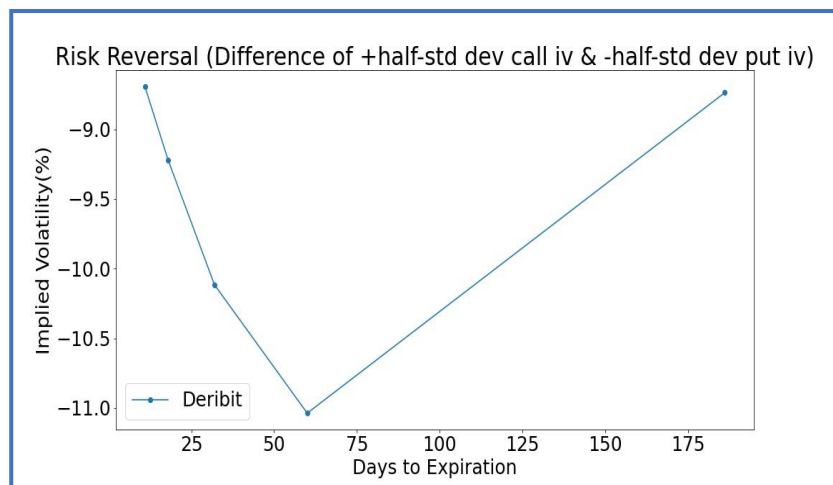
Indicated Strikes for Tables			
	ATM	90 put	110 call
7/29/2022	20625	18563	22688
9/30/2022	20677	18609	22745

Spread Payout Ratios					
Expiration	Exchange	100/110 Call Spread	100/90 Put Spread	Max Payout Ratio of CS	Max Payout Ratio of PS
7/29/2022	Bit	870.65	843.17	2.40	2.48
7/29/2022	Deribit	863.37	838.66	2.42	2.49
7/29/2022	CME	866.19	836.44	2.40	2.49
9/30/2022	Bit	912.51	976.18	2.29	2.14
9/30/2022	Deribit	890.08	972.63	2.35	2.15
9/30/2022	CME	868.15	966.85	2.41	2.16

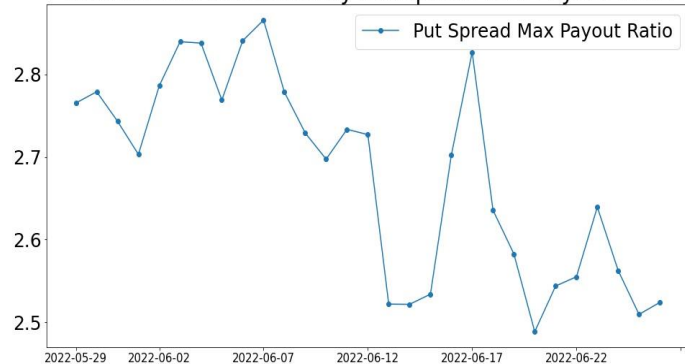




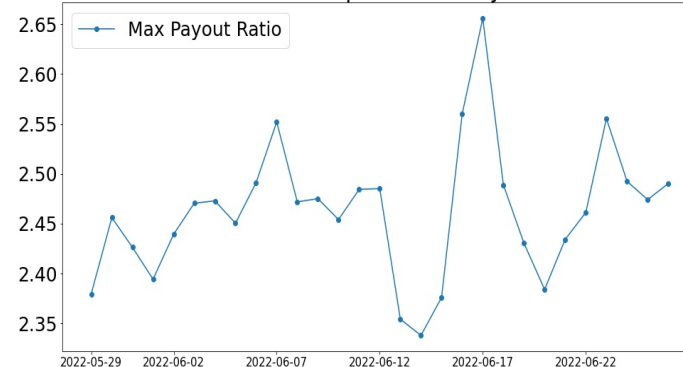




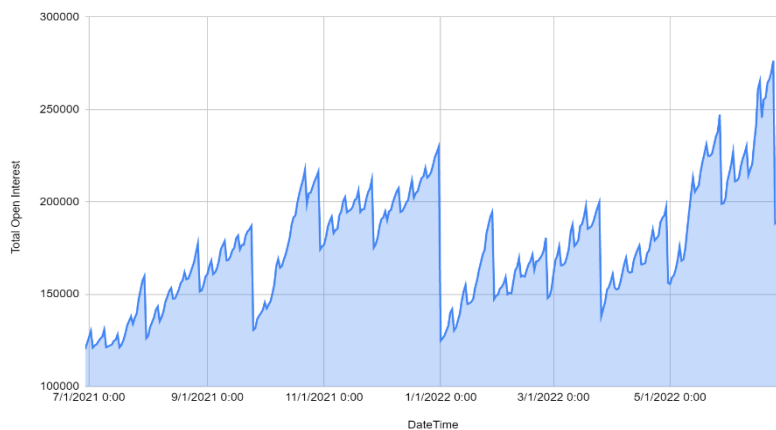
1 Month Constant Maturity Put Spread Max Payout Ratio



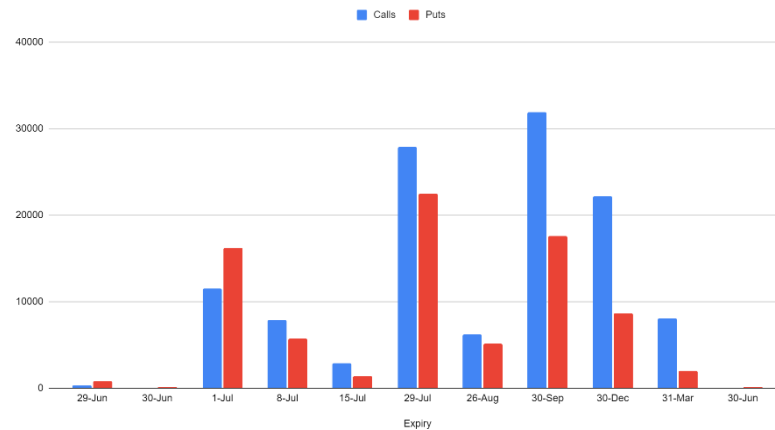
2022-06-27 Put Spread Max Payout Ratio



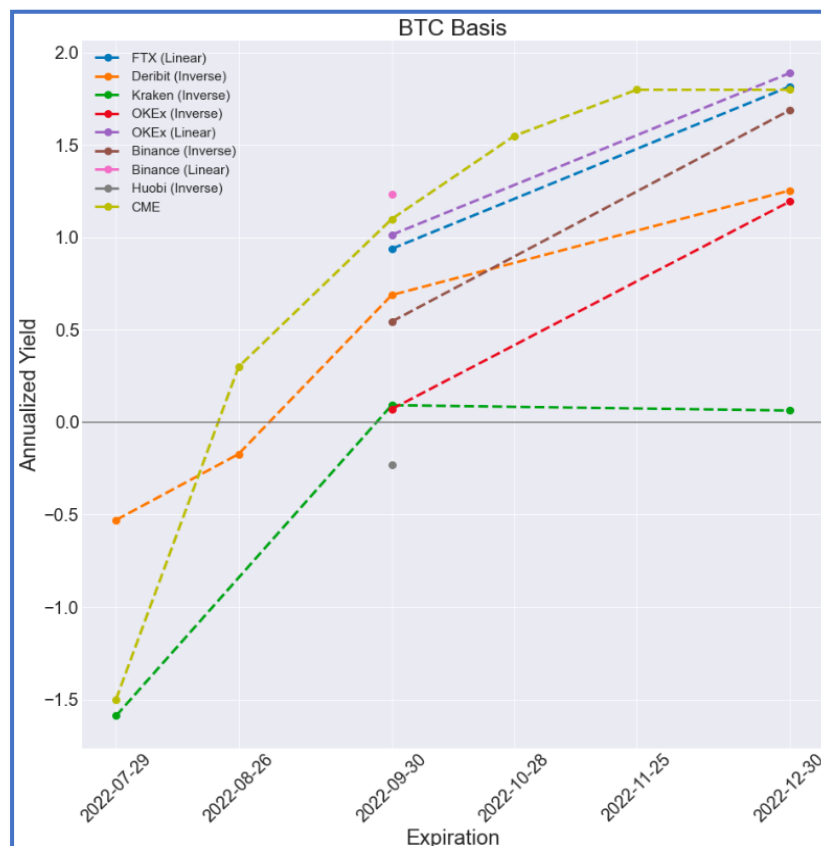
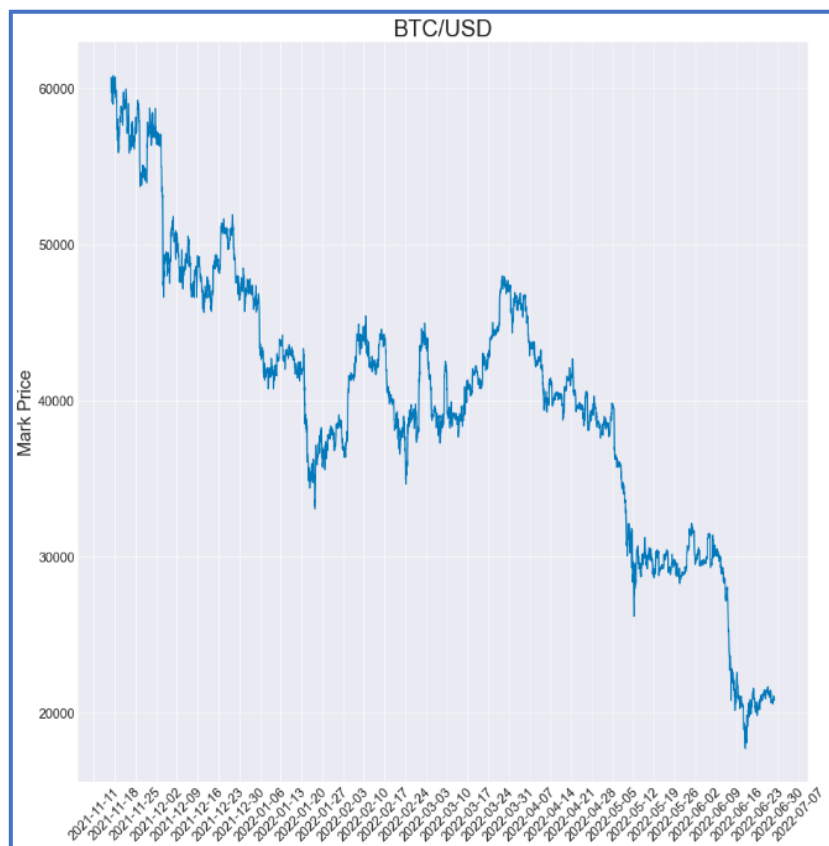
Open Interest



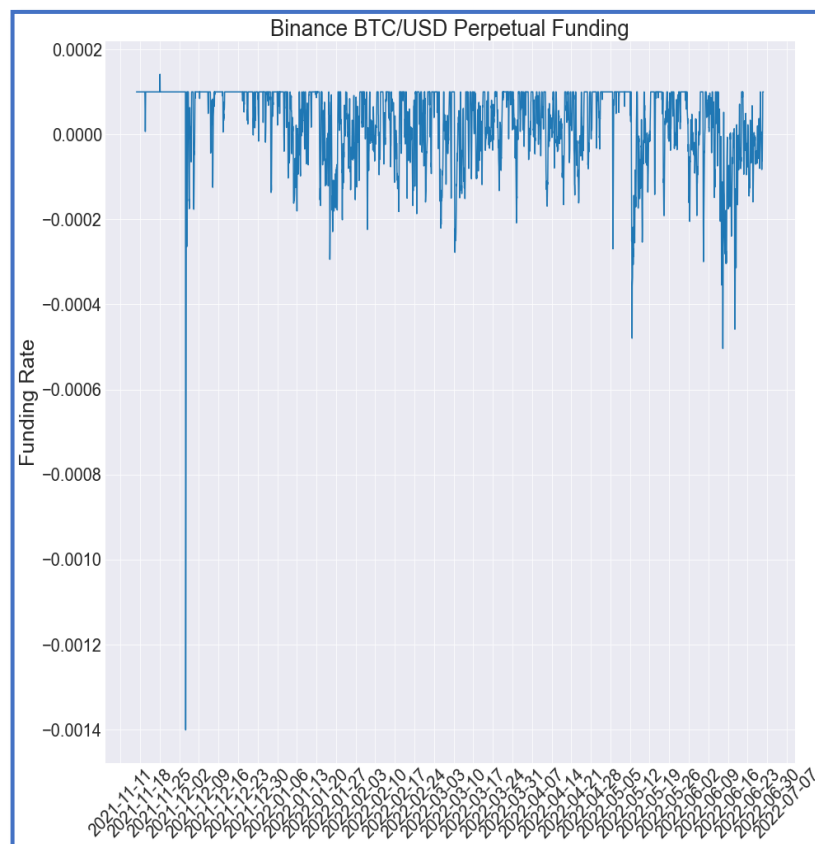
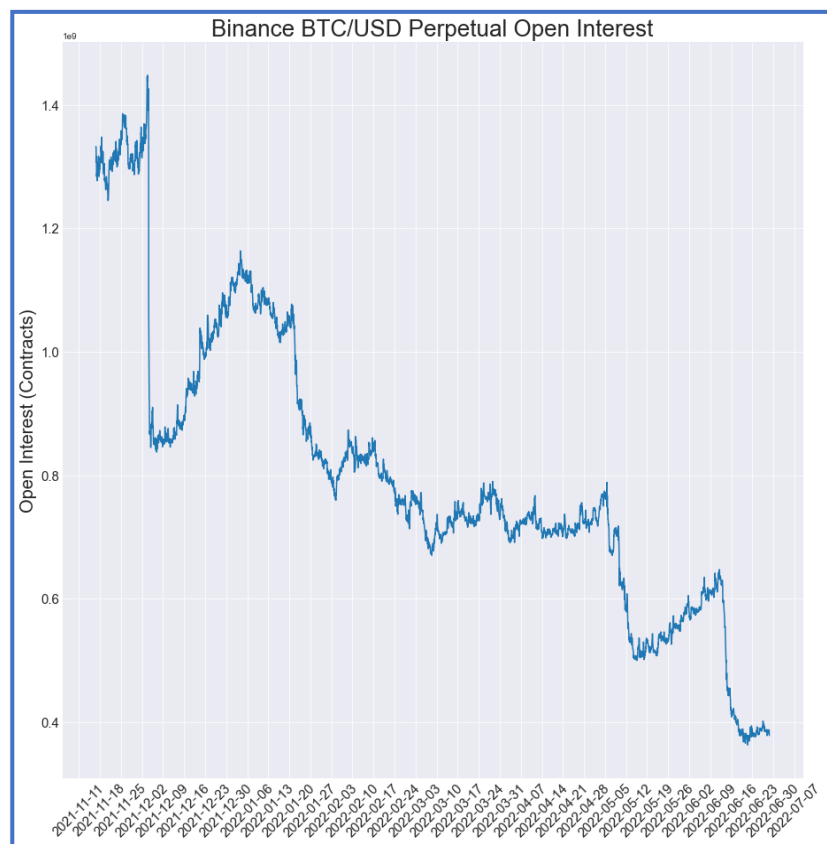
Deribit Options Open Interest



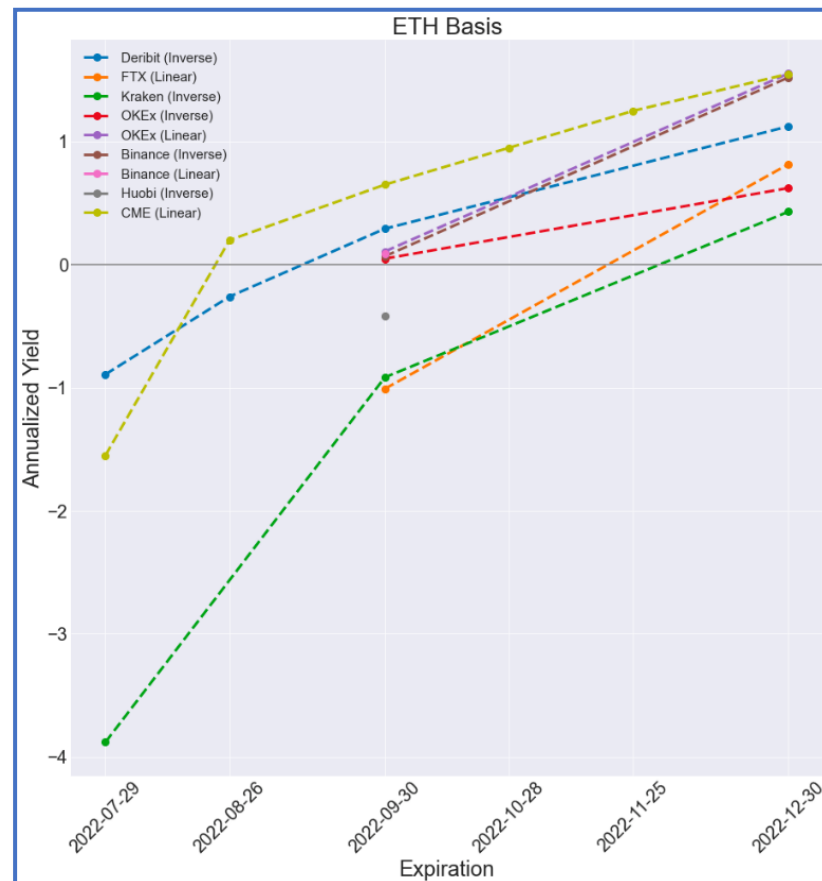
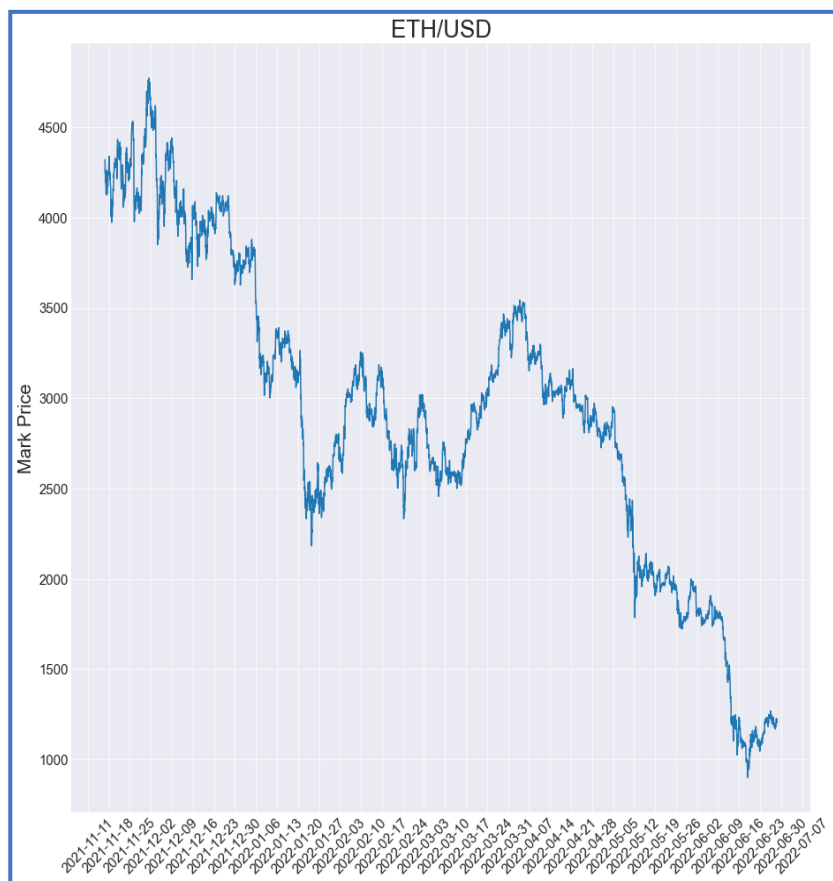
Bitcoin: Price and Basis



Bitcoin: OI and Funding



Ether: Price and Basis



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Ether: Open Interest and Funding

