

Digital Gamma Options Report

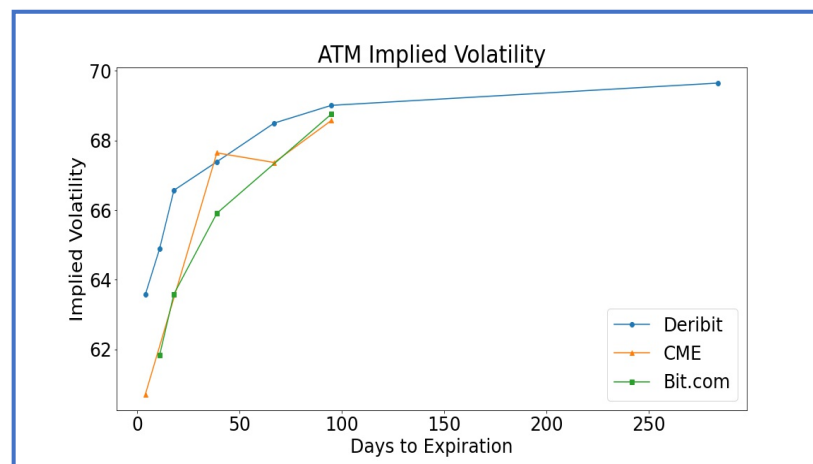
Today's Date: 3/22/2022

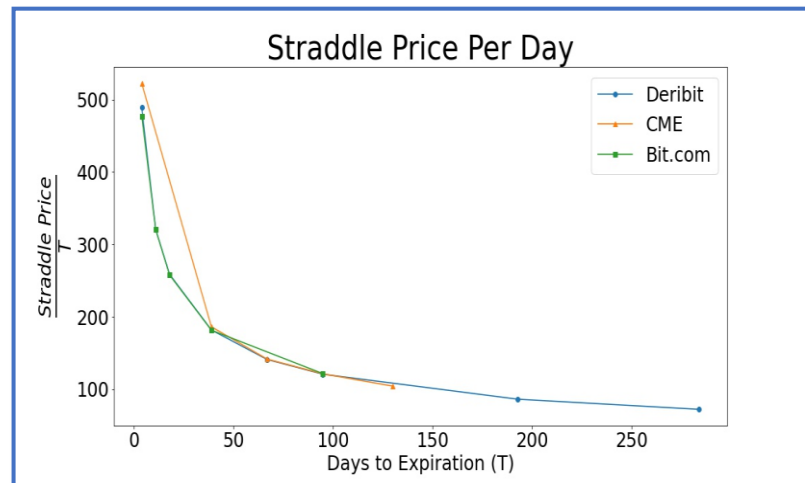
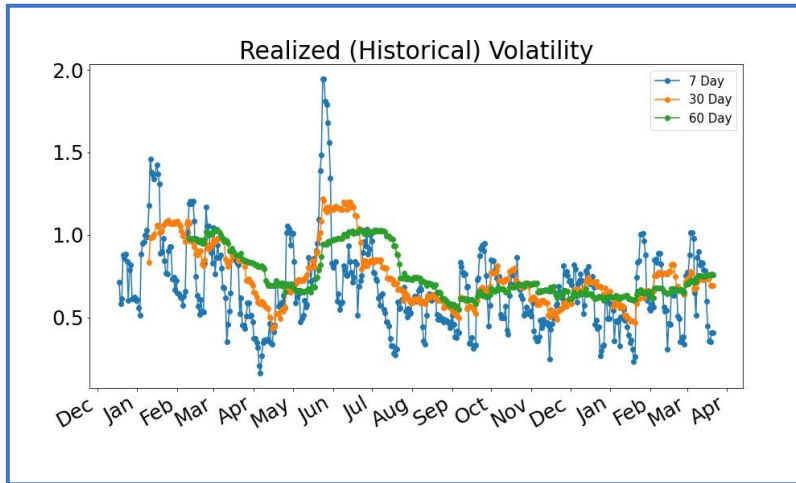
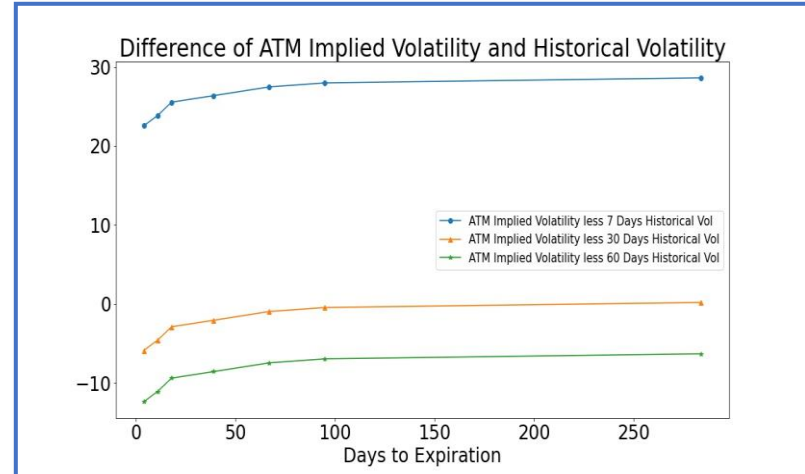
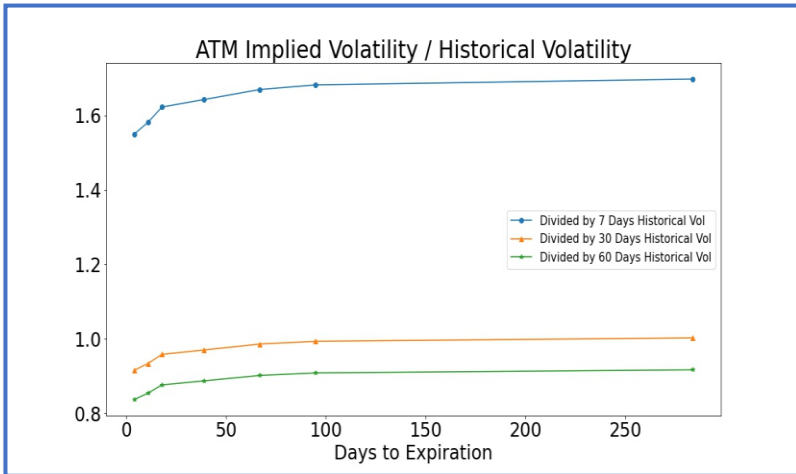
Straddle Run			
Expiration	Exchange	ATM Straddle	ATM Straddle as % of Spot
4/29/2022	Bit	7081.06	17.16%
4/29/2022	Deribit	7094.12	17.21%
4/29/2022	CME	7264.56	17.61%
6/24/2022	Bit	11551.58	27.85%
6/24/2022	Deribit	11477.24	27.66%
6/24/2022	CME	11525.81	27.77%

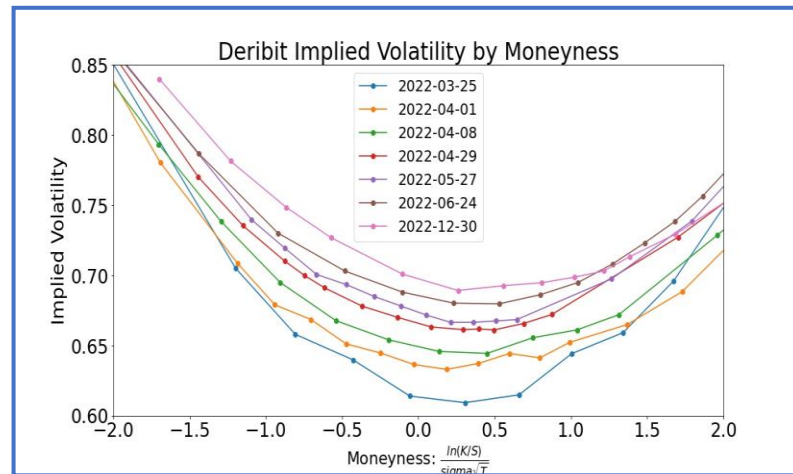
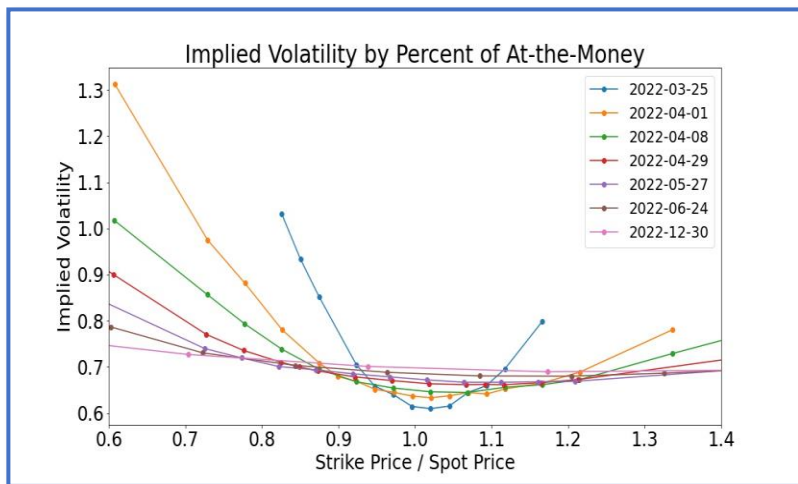
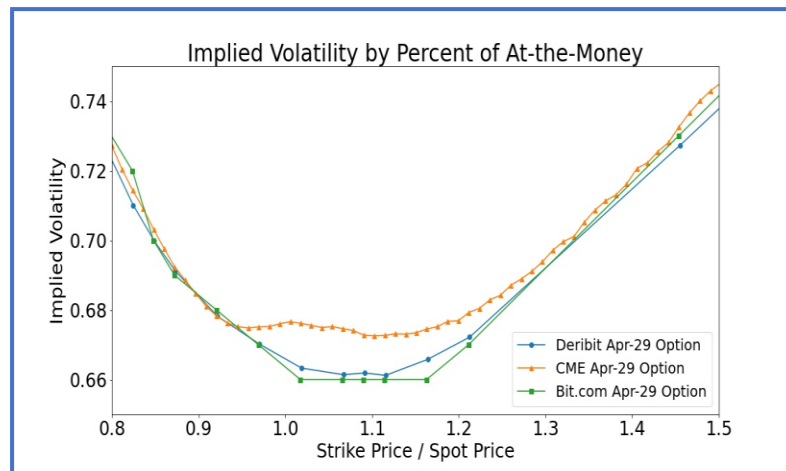
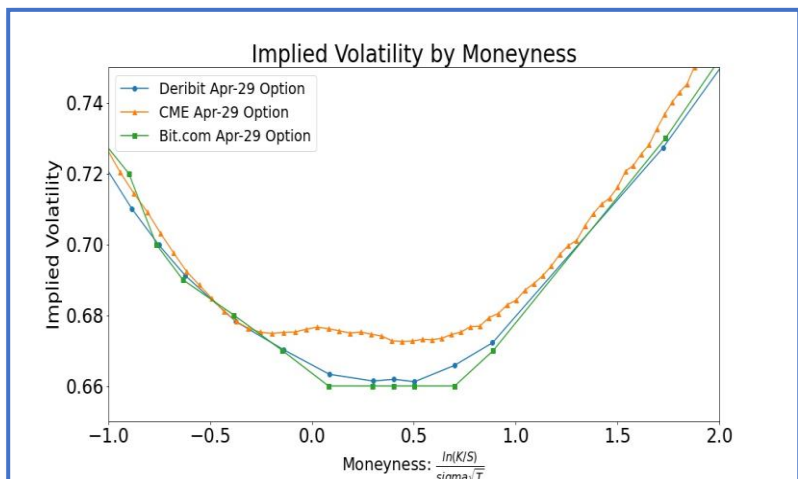
Spread Payout Ratios					
Expiration	Exchange	100/110 Call Spread	100/90 Put Spread	Max Payout Ratio of CS	Max Payout Ratio of PS
4/29/2022	Bit	1542.32	1727.81	2.68	2.39
4/29/2022	Deribit	1549.62	1,768.68	2.66	2.33
4/29/2022	CME	1,554.17	1,829.24	2.65	2.26
6/24/2022	Bit	1641.97	2062.60	2.53	2.01
6/24/2022	Deribit	1,609.22	2,039.82	2.58	2.03
6/24/2022	CME	1,596.35	2,043.01	2.60	2.03

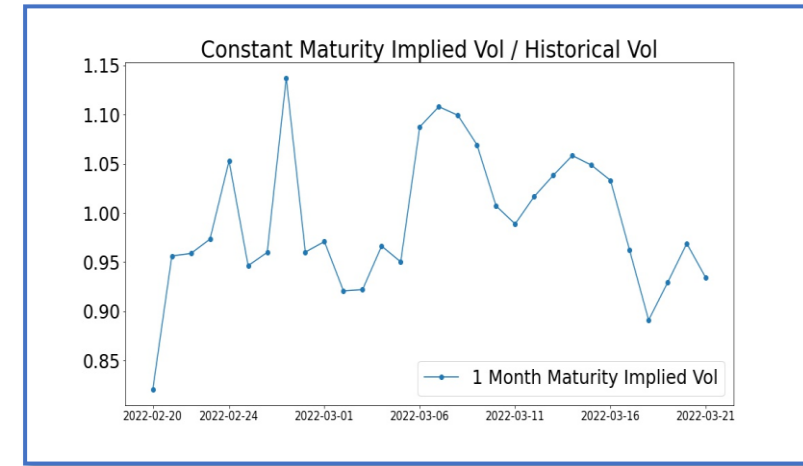
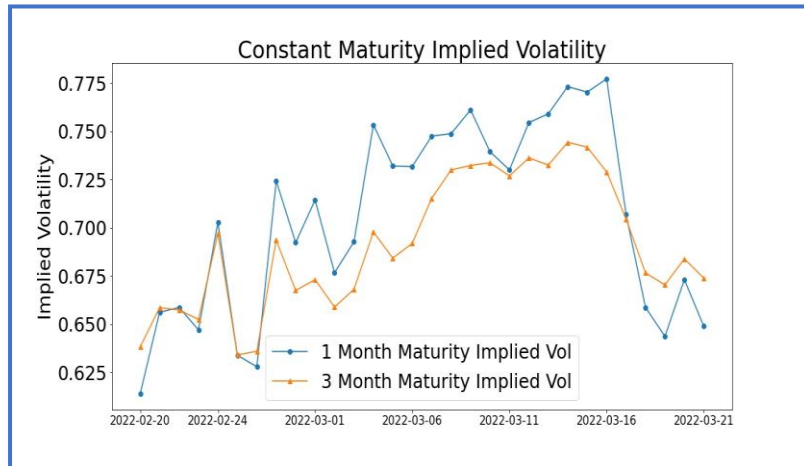
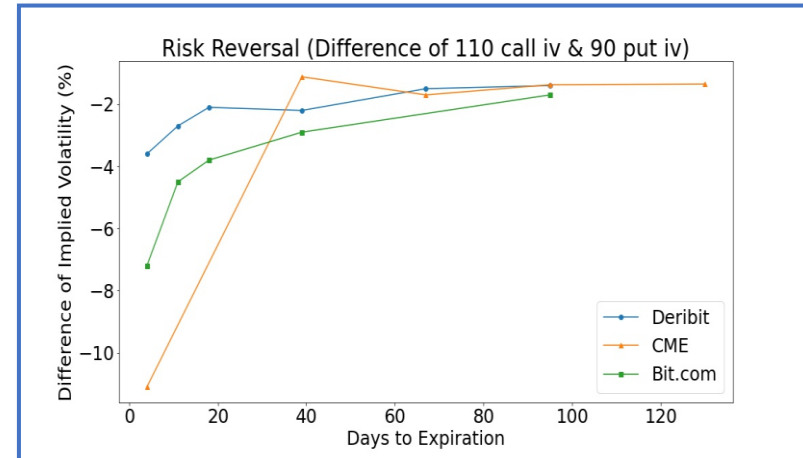
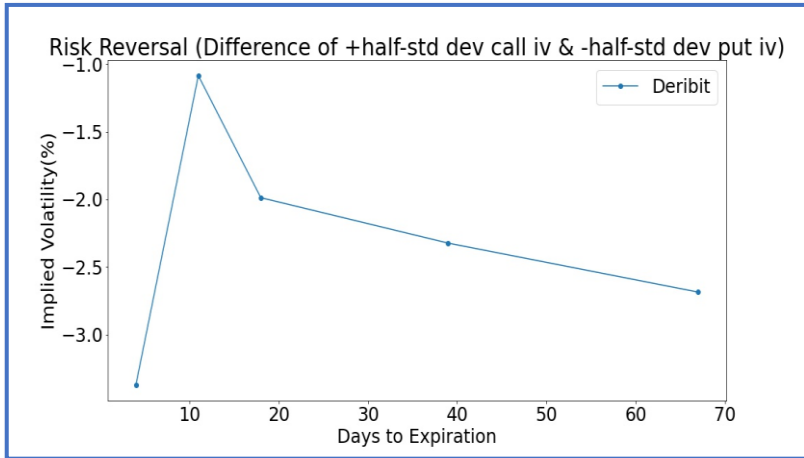
Butterfly Run			
Expiration	Exchange	90/100/110 Butterfly	Butterfly Max Payout Ratio
4/29/2022	Bit	857.37	4.81
4/29/2022	Deribit	804.45	5.12
4/29/2022	CME	742.59	5.56
6/24/2022	Bit	443.62	9.35
6/24/2022	Deribit	499.71	8.30
6/24/2022	CME	510.64	8.13

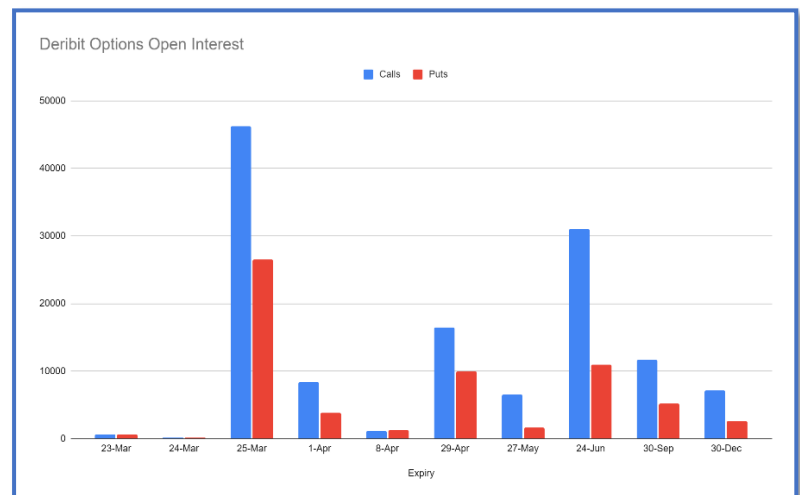
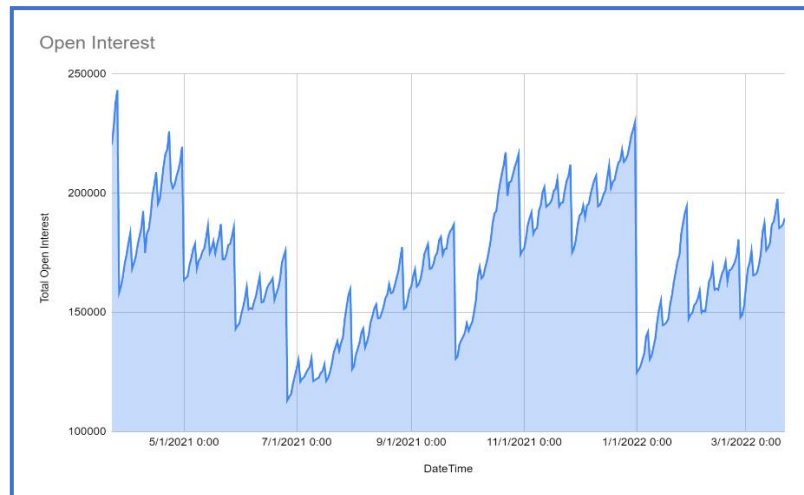
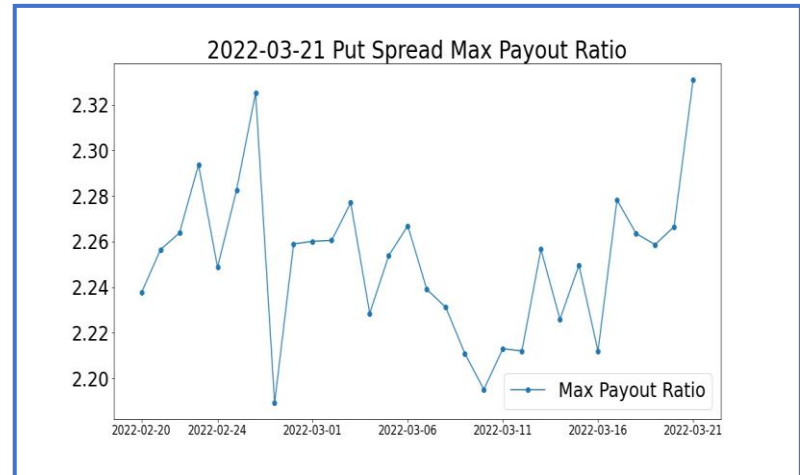
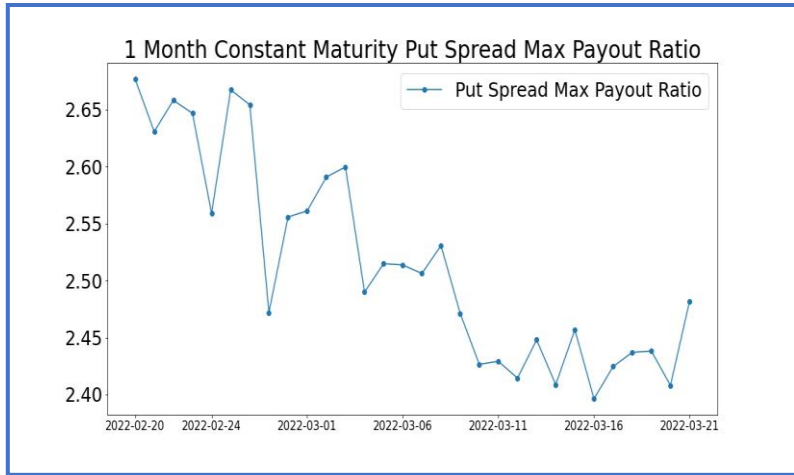
Indicated Strikes for Tables			
	ATM	90 put	110 call
4/29/2022	44007	39606	48408
6/24/2022	44685	40217	49154



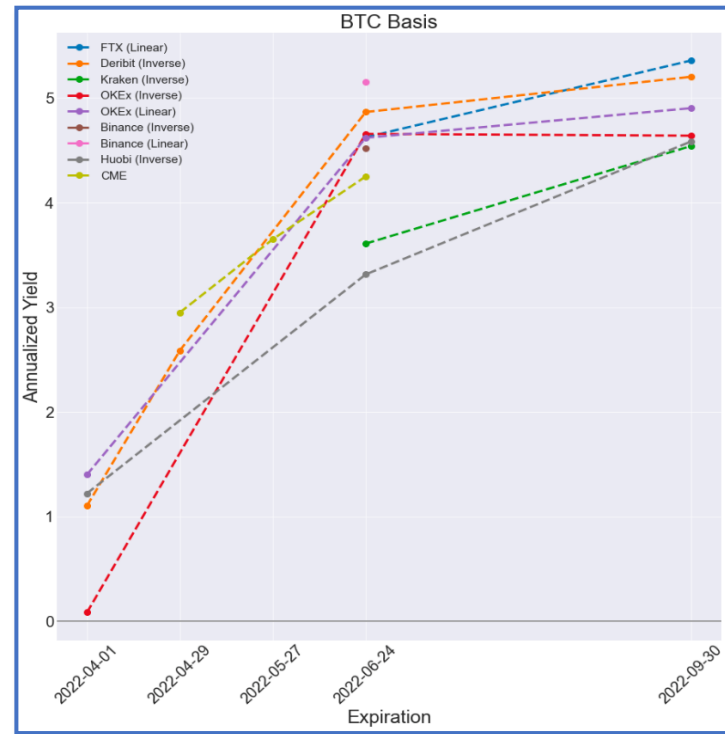
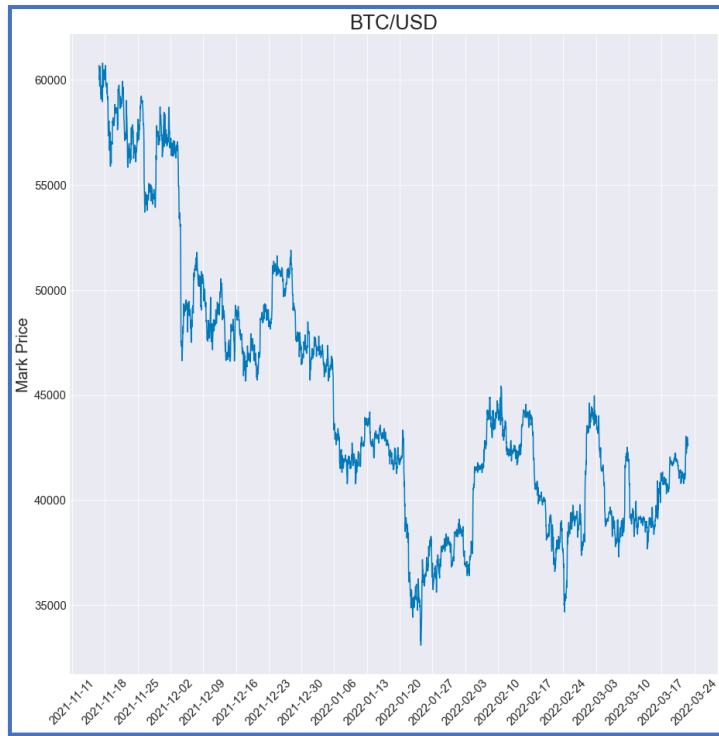




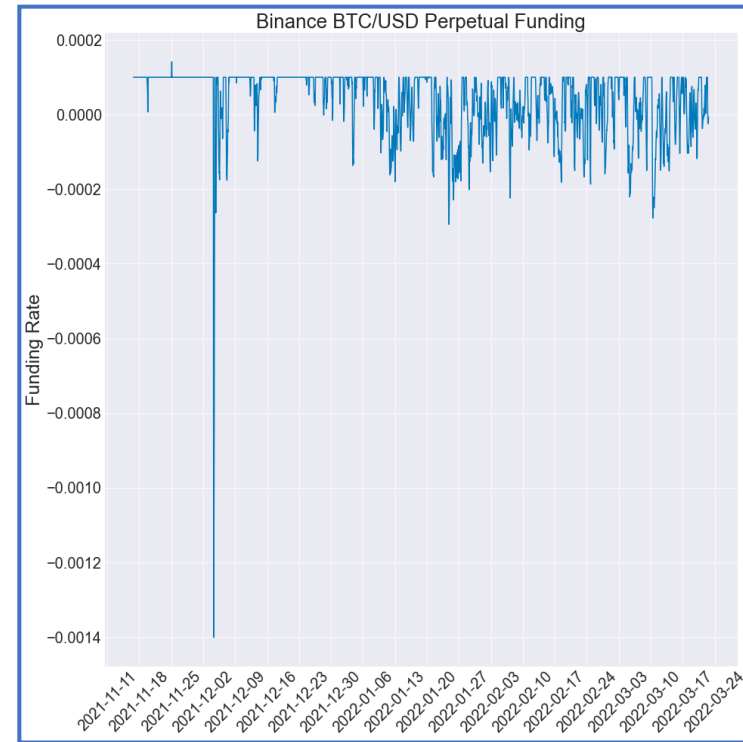
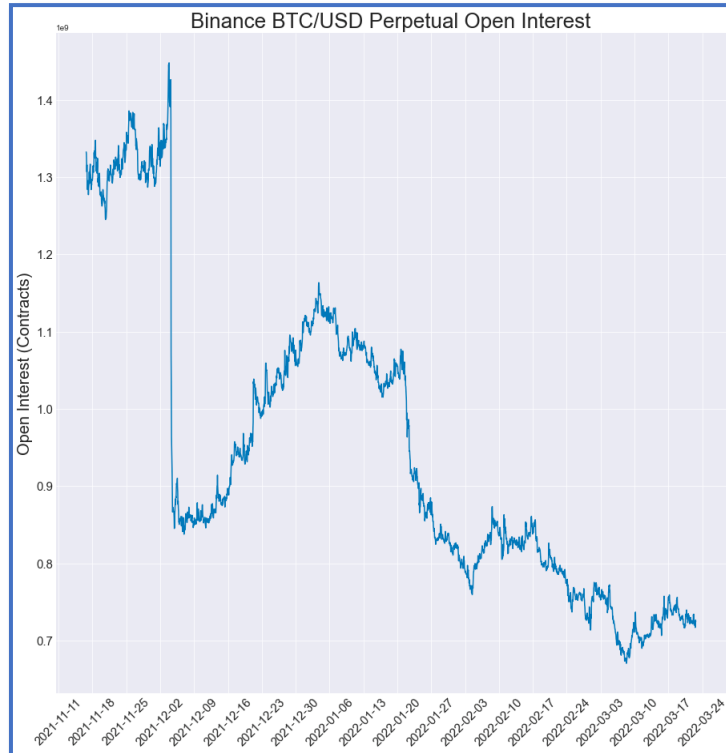




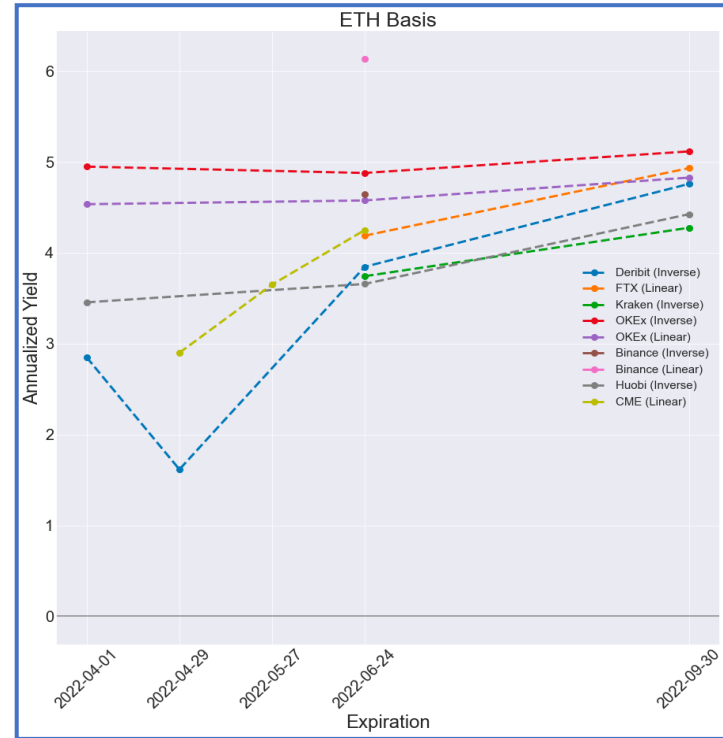
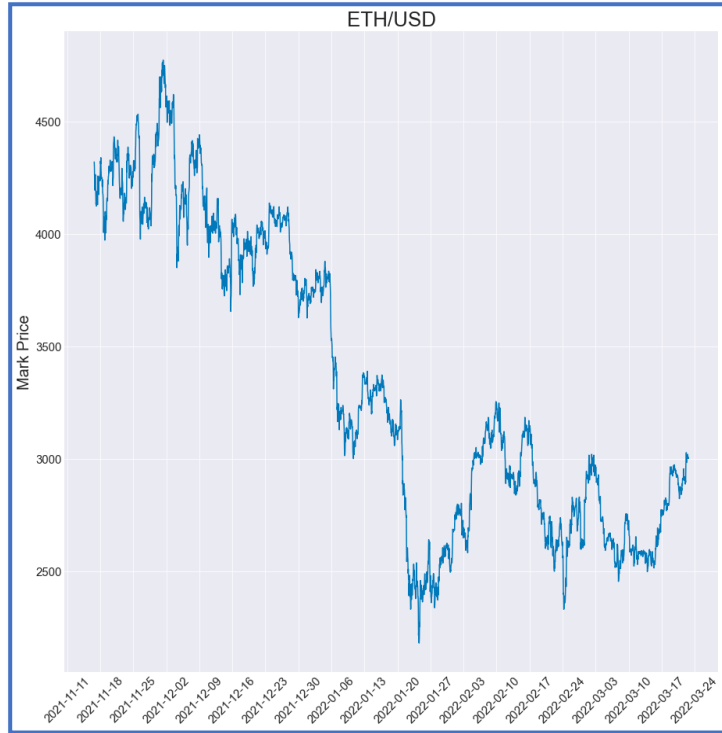
Bitcoin: Price and Basis



Bitcoin: OI and Funding



Ether: Price and Basis



Ether: Open Interest and Funding

