

Digital Gamma Options Report

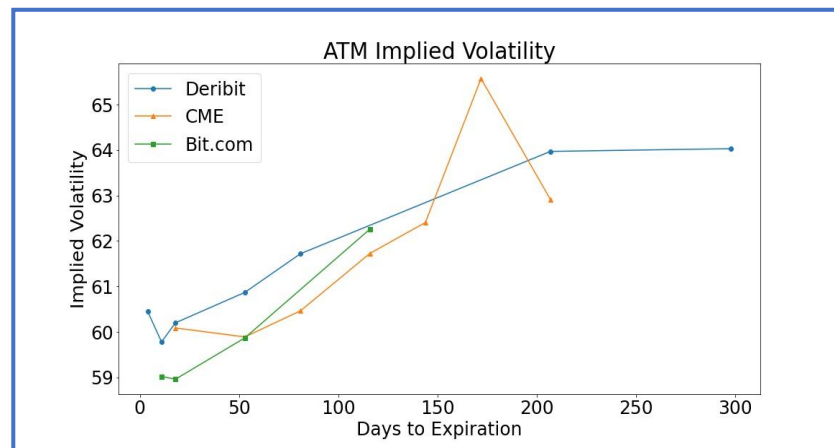
Today's Date: 6/7/2022

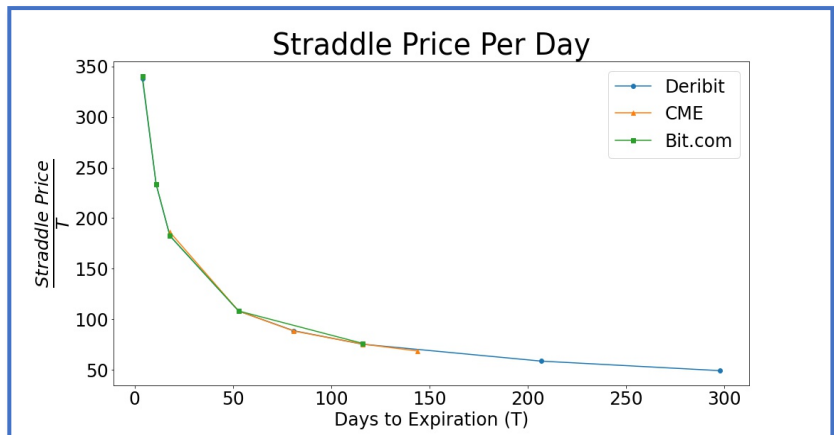
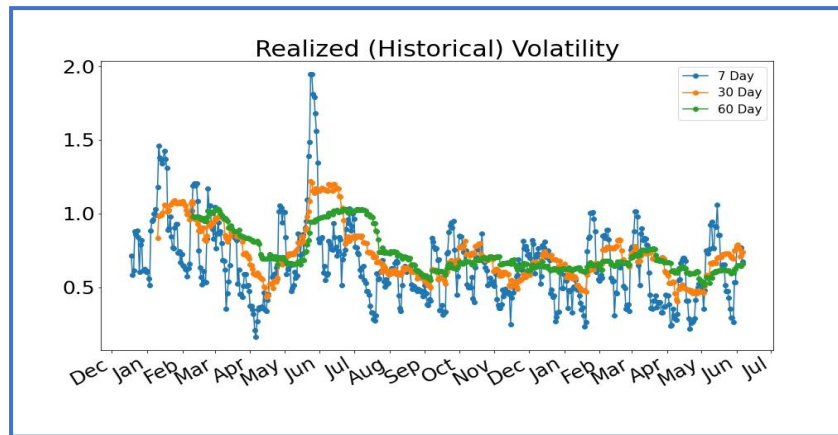
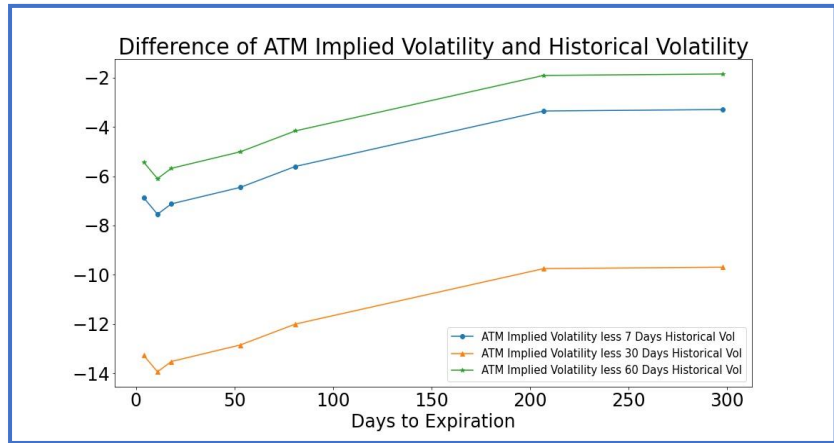
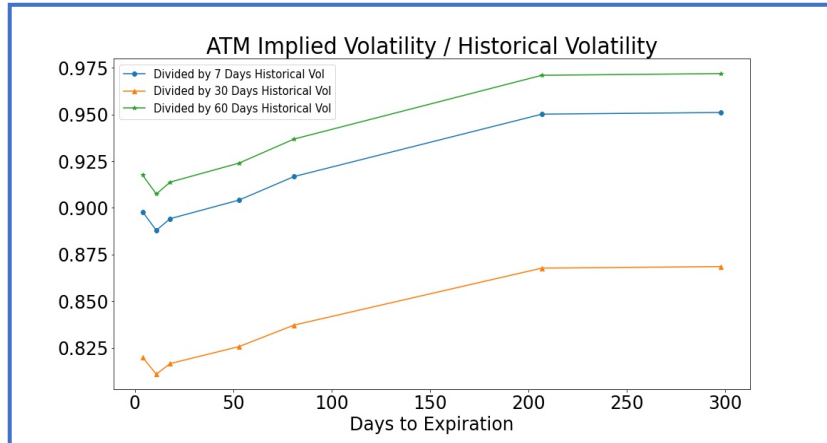
Straddle Run			
Expiration	Exchange	ATM Straddle	ATM Straddle as % of Spot
7/29/2022	Bit	5736.12	18.16%
7/29/2022	Deribit	5730.74	18.17%
7/29/2022	CME	5733.38	18.17%
9/30/2022	Bit	8845.62	27.86%
9/30/2022	Deribit	8748.12	27.56%
9/30/2022	CME	8765.56	27.63%

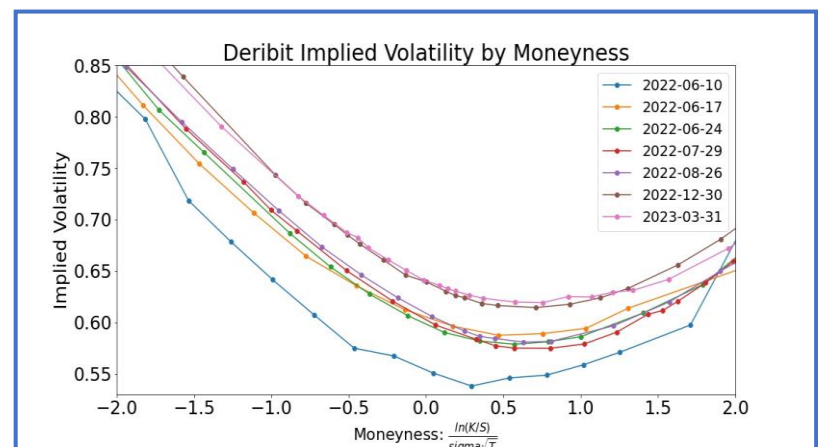
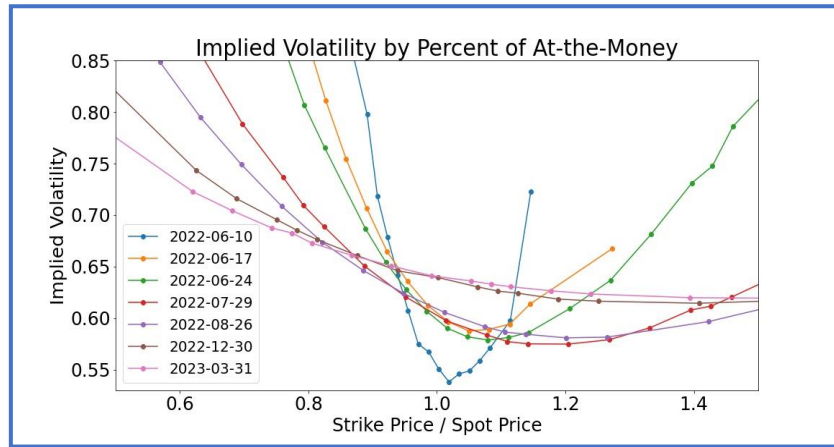
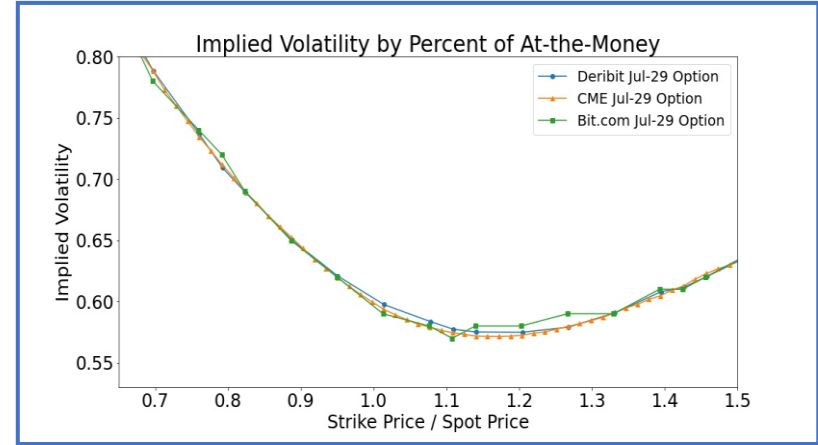
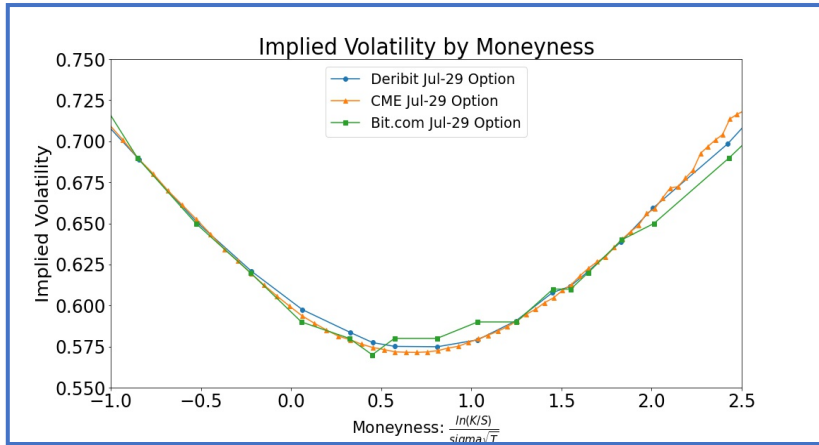
Spread Payout Ratios					
Expiration	Exchange	100/110 Call Spread	100/90 Put Spread	Max Payout Ratio of CS	Max Payout Ratio of PS
7/29/2022	Bit	1288.13	1256.08	2.45	2.51
7/29/2022	Deribit	1280.68	1,266.18	2.46	2.49
7/29/2022	CME	1284.01	1,247.48	2.46	2.53
9/30/2022	Bit	1354.94	1443.65	2.34	2.20
9/30/2022	Deribit	1,321.98	1,450.91	2.40	2.19
9/30/2022	CME	1,338.55	1,420.67	2.37	2.23

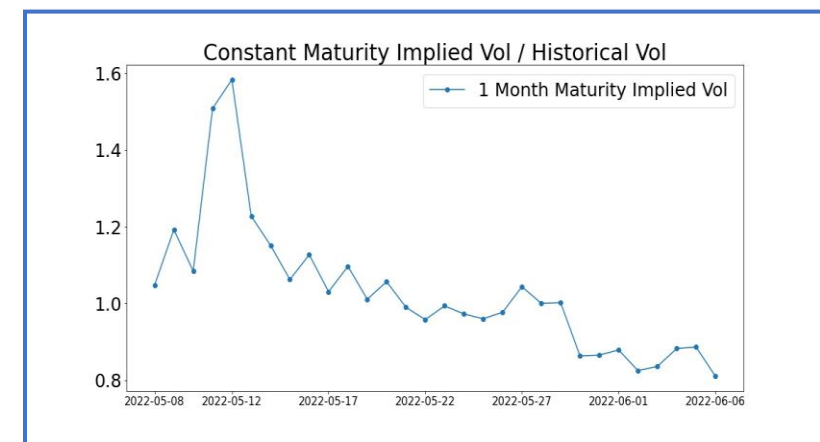
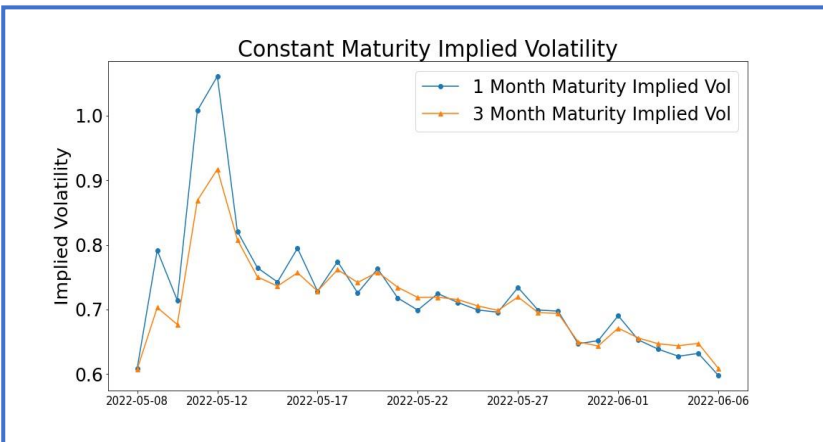
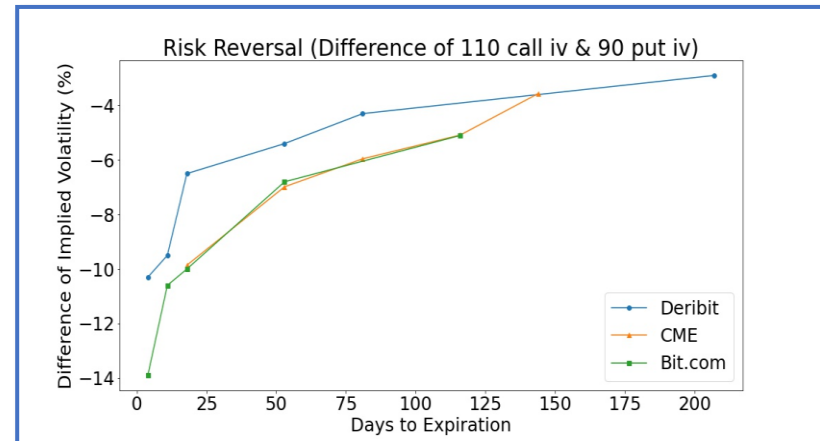
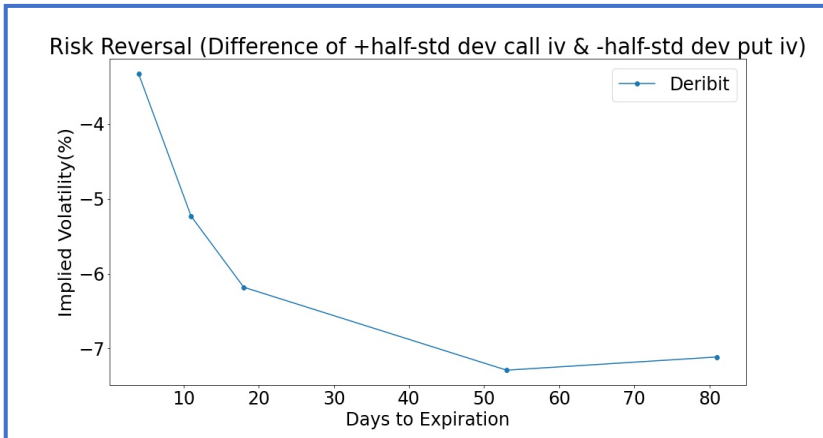
Butterfly Run			
Expiration	Exchange	90/100/110 Butterfly	Butterfly Max Payout Ratio
7/29/2022	Bit	613.90	5.14
7/29/2022	Deribit	607.27	5.19
7/29/2022	CME	624.01	5.06
9/30/2022	Bit	376.37	8.44
9/30/2022	Deribit	401.50	7.91
9/30/2022	CME	413.77	7.67

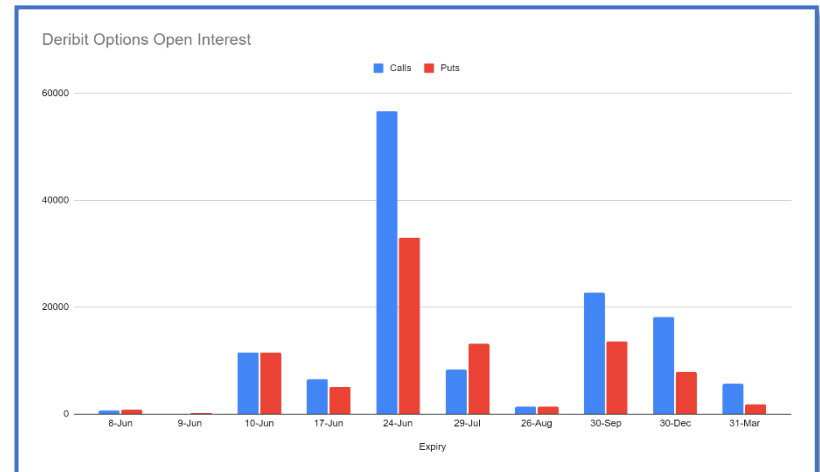
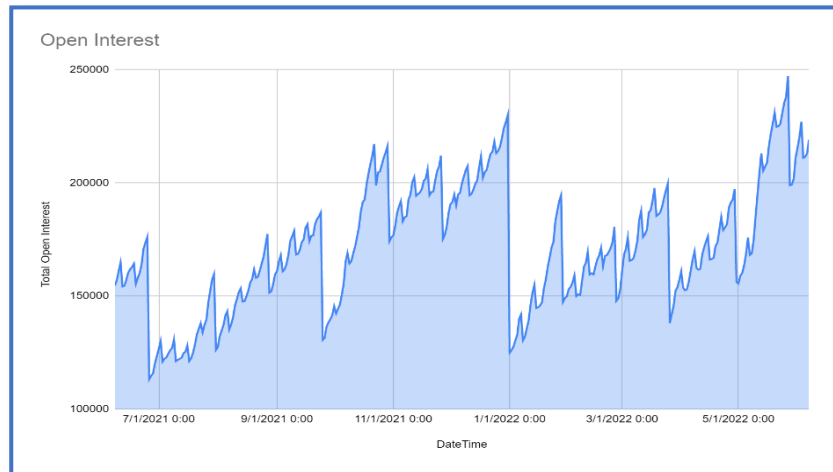
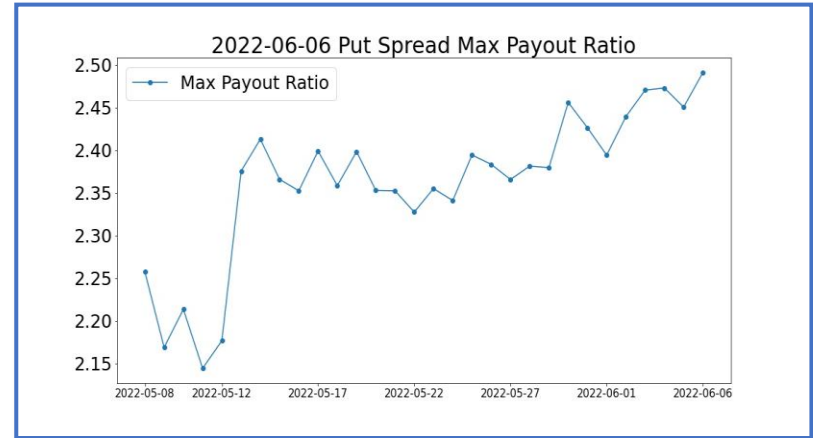
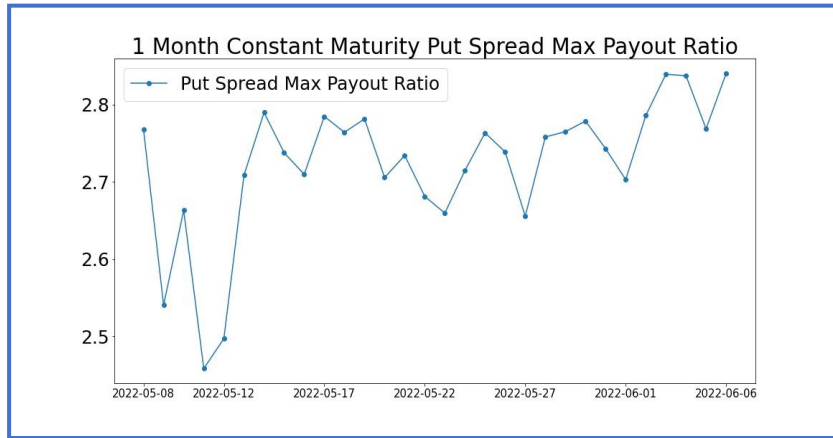
Indicated Strikes for Tables			
	ATM	90 put	110 call
7/29/2022	31179	28061	34297
9/30/2022	31319	28187	34450



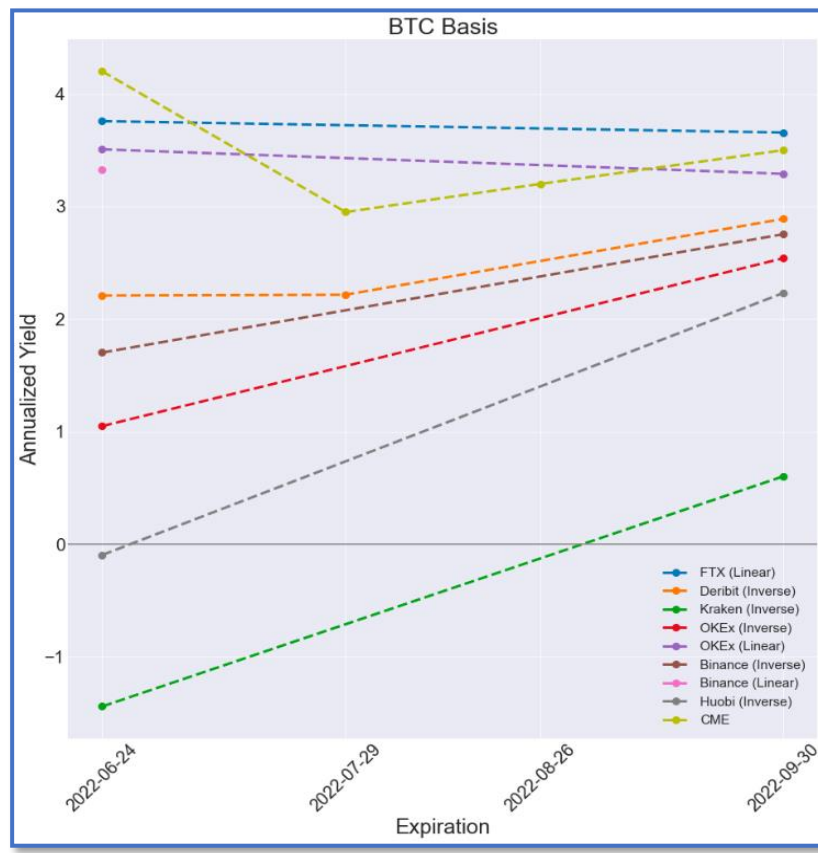
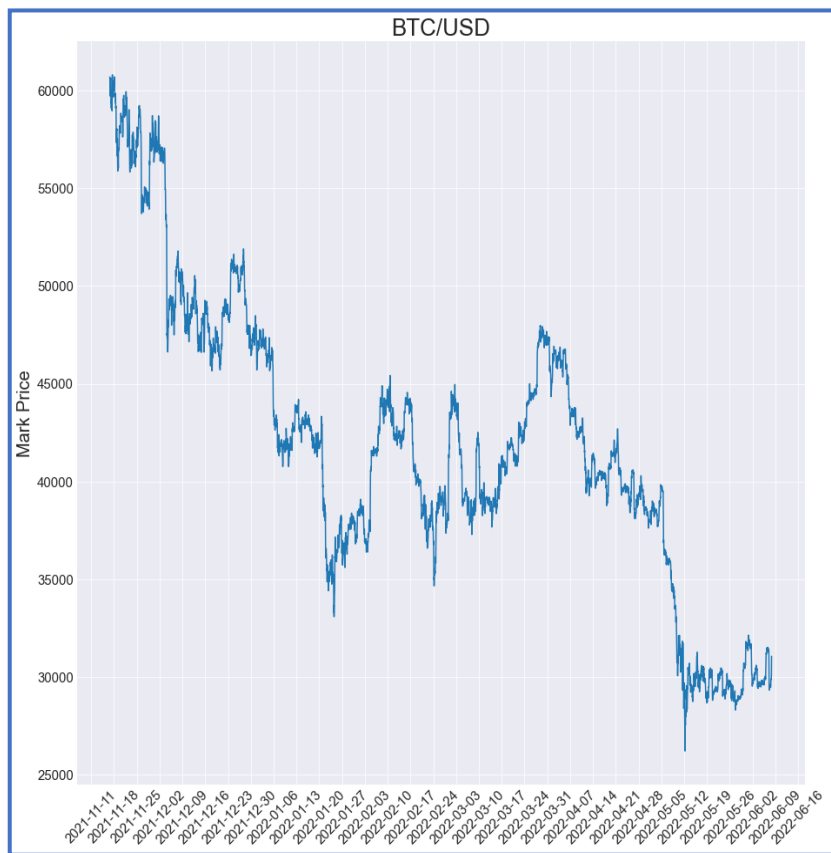




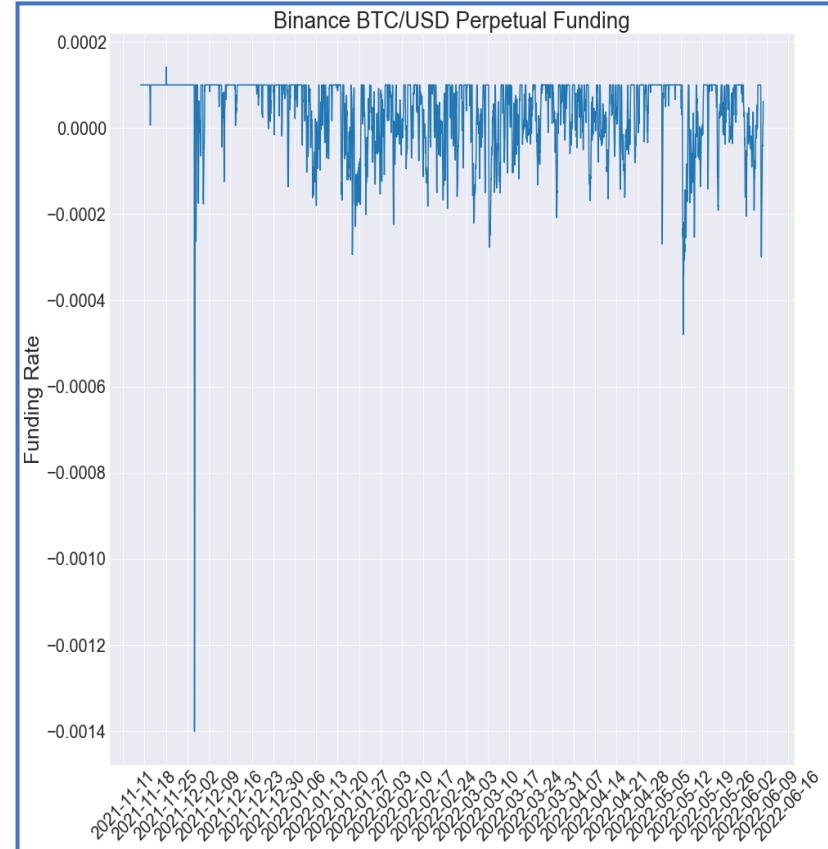
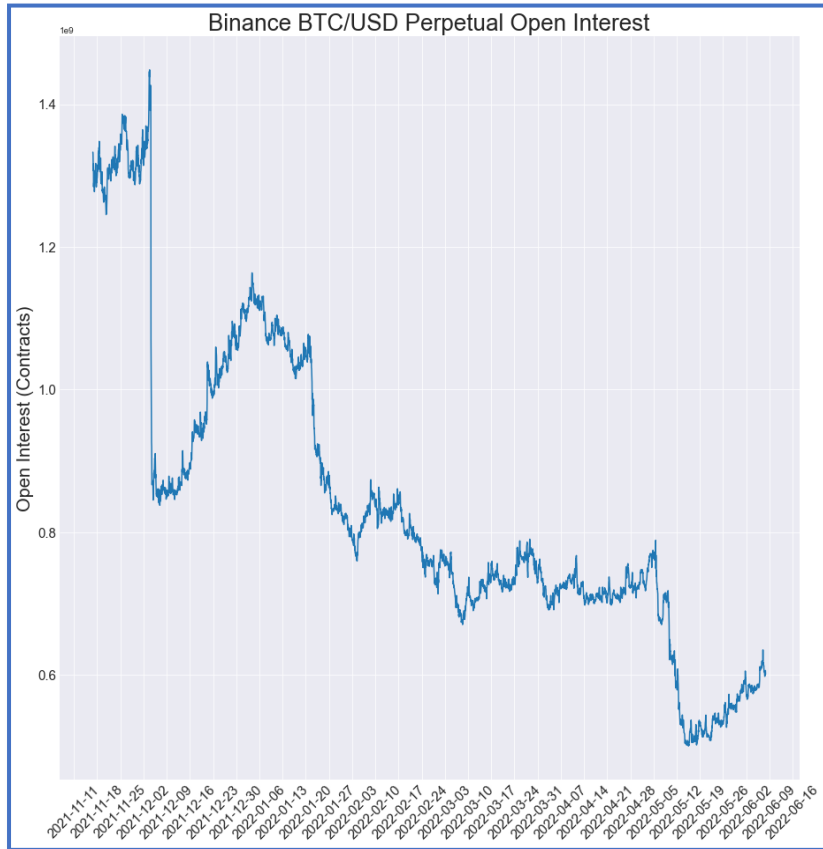




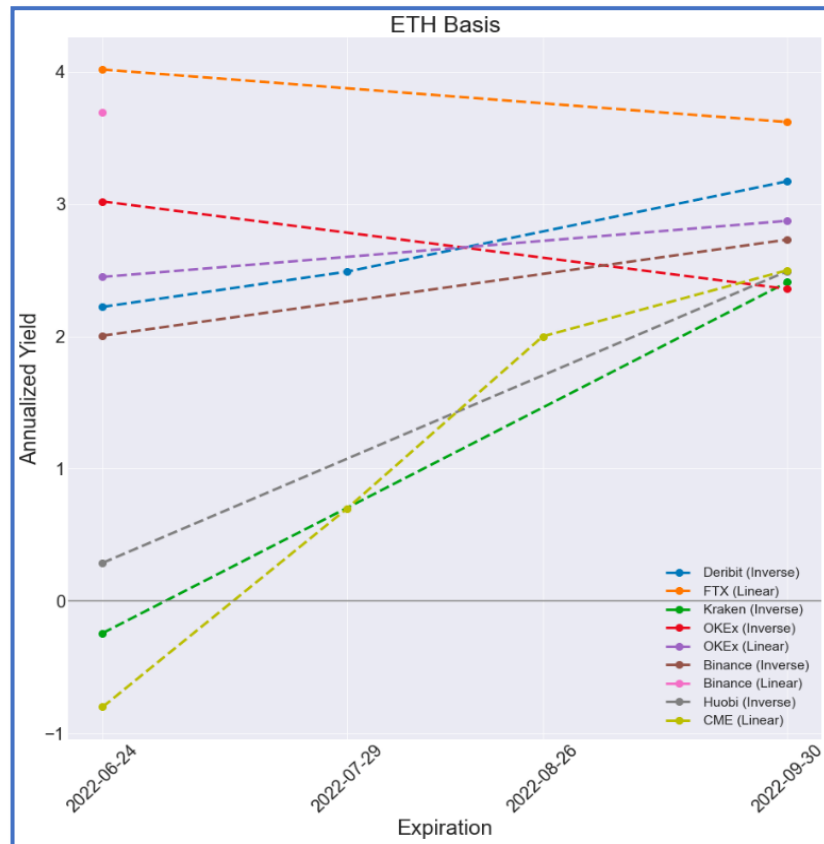
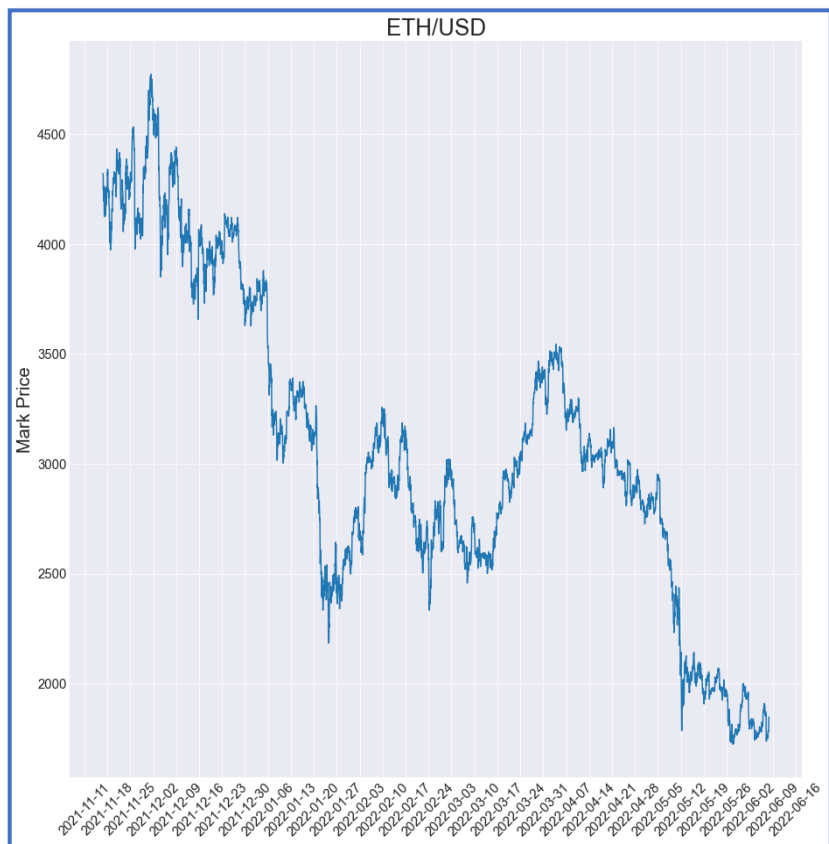
Bitcoin: Price and Basis



Bitcoin: OI and Funding



Ether: Price and Basis



Ether: Open Interest and Funding

