Consolidated Crypto Options Summary - 2025-03-30

Overview

This report provides a consolidated view of options data for Bitcoin (BTC) and Ethereum (ETH).

Summary Statistics

Metric	BTC	ETH
Current Price	$82,761.55	$1,812.16
Total Open Interest	198,006	1,322,663
Calls Open Interest	124,822	778,552
Puts Open Interest	73,184	544,111
Put/Call Ratio	0.59	0.70
Total Volume	5,814	107,425
Calls Volume	3,007	58,690
Puts Volume	2,807	48,735
Volume Put/Call Ratio	0.93	0.83
Average IV	6033.51%	7961.88%
Min IV	4343.00%	6133.00%
Max IV	11332.00%	15922.00%

Implied Volatility Analysis

Implied volatility (IV) represents the market's expectation of future price movement and volatility. Higher IV indicates greater expected price movement and typically higher option premiums.

- **BTC Average IV**: 6033.51%

- **ETH Average IV**: 7961.88%

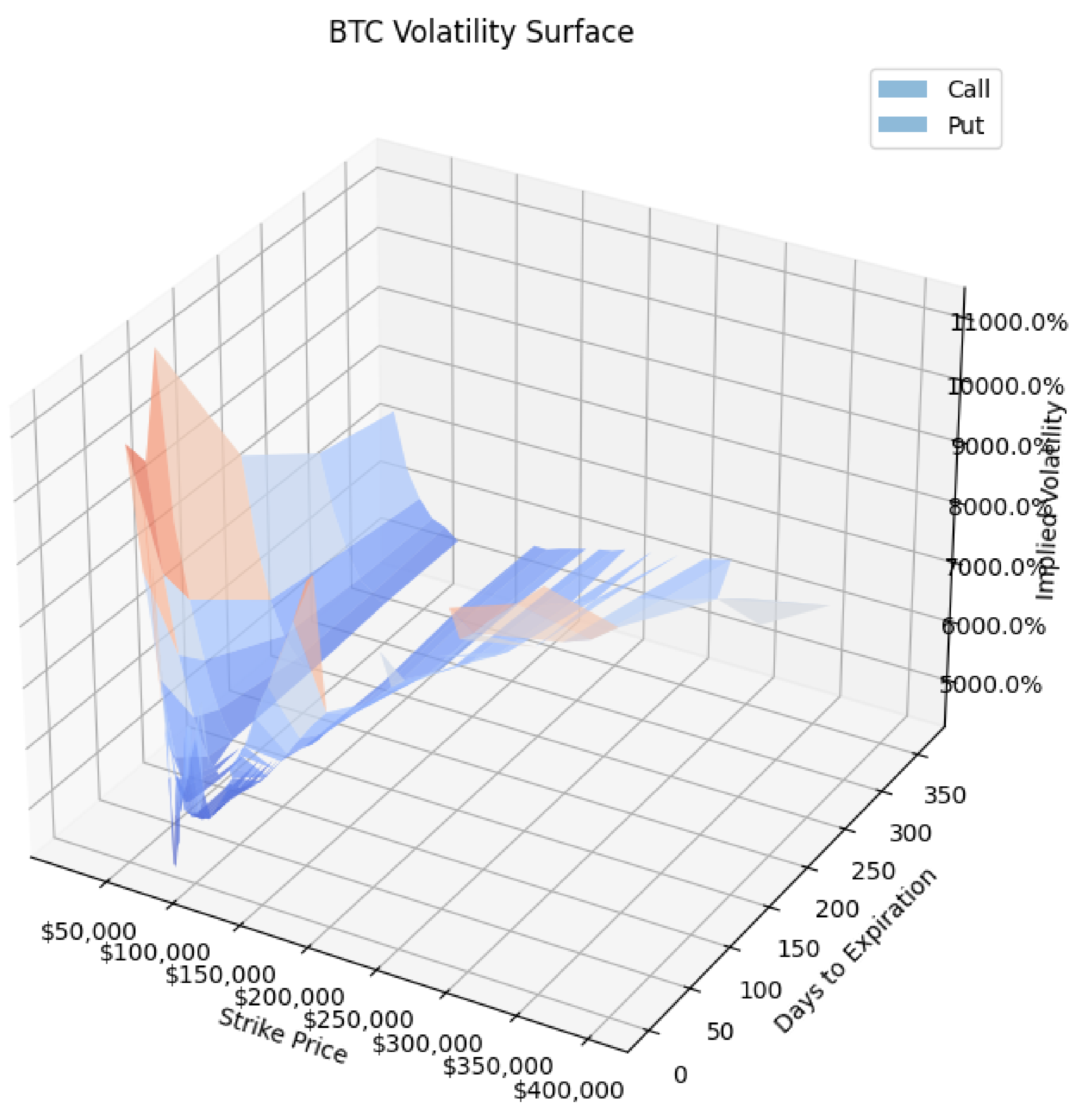
The IV spread between different strikes indicates market sentiment about potential price directions. A higher IV for out-of-the-money puts compared to calls suggests a bearish skew, while the opposite suggests a bullish skew.

Volatility Surface Analysis

The volatility surface provides a comprehensive view of implied volatility across different strikes and expiration dates. This visualization helps identify potential trading opportunities and market inefficiencies.

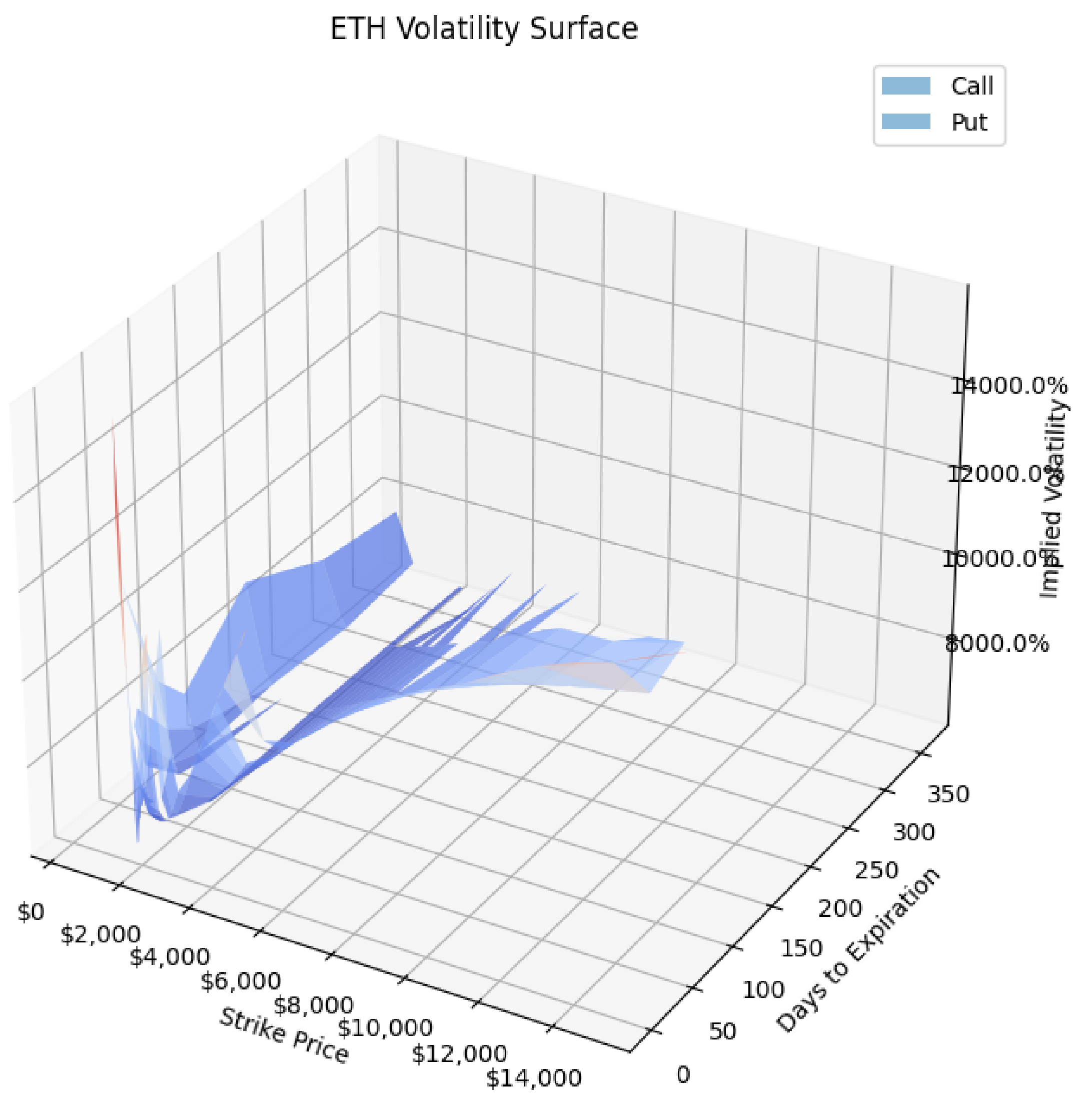
Bitcoin (BTC) Volatility Surface

BTC Volatility Surface



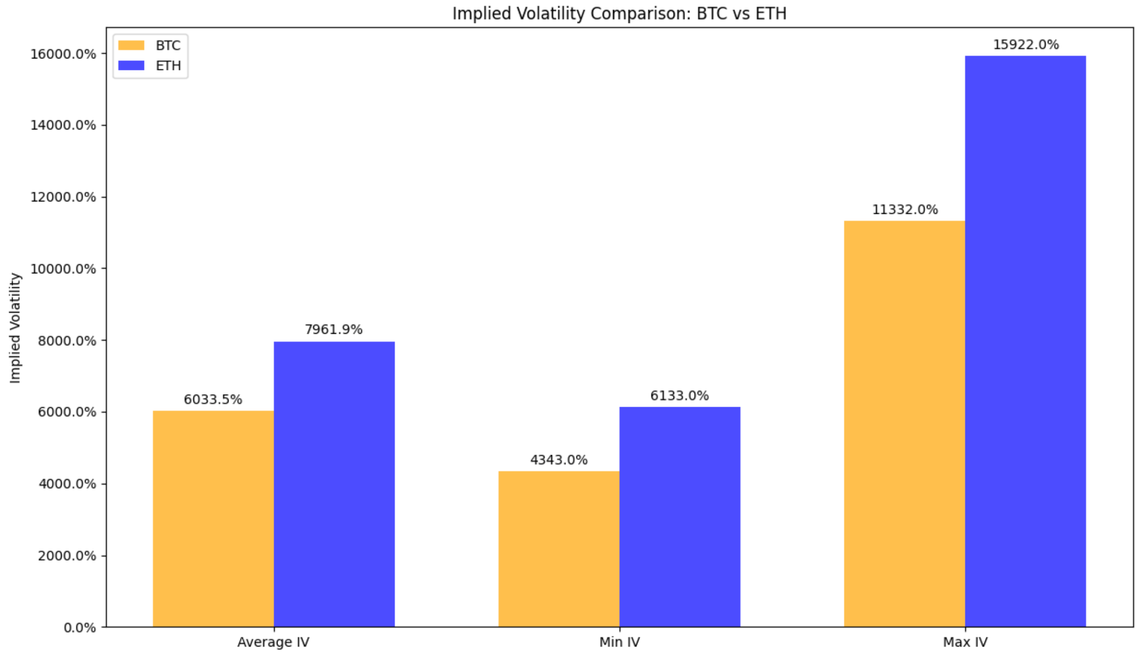
Ethereum (ETH) Volatility Surface

ETH Volatility Surface



Implied Volatility Comparison

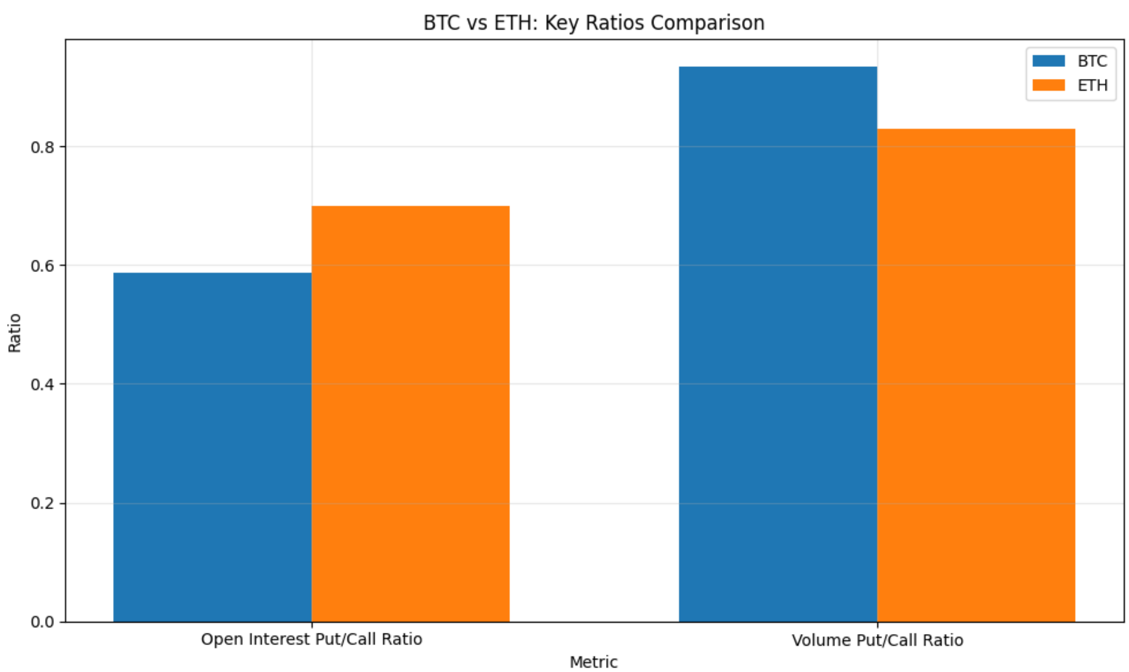
Implied Volatility Comparison



Comparison Charts

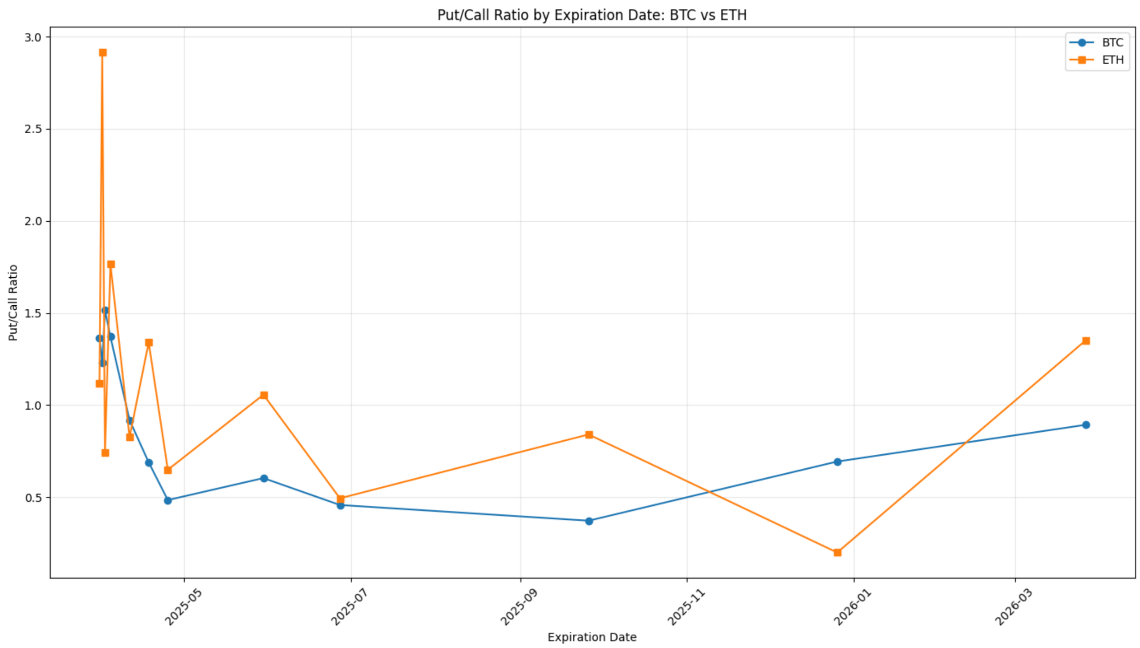
BTC vs ETH: Key Ratios Comparison

BTC vs ETH Ratios



Put/Call Ratio by Expiration Date

Put/Call Ratio by Expiration



High Volume Strikes

BTC High Volume Strikes

Strike	Volume	Distance from Current Price
$80,000	606	-3.34%
$78,000	523	-5.75%
$86,000	365	3.91%
$82,000	359	-0.92%
$76,000	335	-8.17%

ETH High Volume Strikes

Strike	Volume	Distance from Current Price

$1,800	29,732	-0.67%
$1,700	11,761	-6.19%
$2,000	8,225	10.37%
$1,600	6,808	-11.71%
$1,750	6,045	-3.43%

Put/Call Ratio by Expiration

BTC Put/Call Ratio by Expiration

Expiration Date	Put/Call Ratio
2025-03-31	1.36
2025-04-01	1.23
2025-04-02	1.52
2025-04-04	1.37
2025-04-11	0.92
2025-04-18	0.69
2025-04-25	0.48
2025-05-30	0.60
2025-06-27	0.46
2025-09-26	0.37
2025-12-26	0.69
2026-03-27	0.89

ETH Put/Call Ratio by Expiration

Expiration Date	Put/Call Ratio
2025-03-31	1.12
2025-04-01	2.92
2025-04-02	0.74
2025-04-04	1.77
2025-04-11	0.83
2025-04-18	1.34

2025-04-25	0.65
2025-05-30	1.06
2025-06-27	0.49
2025-09-26	0.84
2025-12-26	0.20
2026-03-27	1.35

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