

# 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
0	Current Price	\$82,877.00	\$1,816.24
1	Total Open Interest	198,031	1,322,798
2	Calls Open Interest	124,830	778,660
3	Puts Open Interest	73,201	544,138
4	Put/Call Ratio	0.59	0.70
5	Total Volume	5,848	107,141
6	Calls Volume	3,030	58,566
7	Puts Volume	2,818	48,575
8	Volume Put/Call Ratio	0.93	0.83
9	Average IV	6048.14%	7959.60%
10	Min IV	4414.00%	6143.00%
11	Max IV	11320.00%	16028.00%

## 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\*\***: 6048.14%

- **\*\*ETH Average IV\*\***: 7959.60%

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 Skew Analytics

#### #### Bitcoin (BTC) Skew Analysis

##### \*\*Put/Call Skew Metrics:\*\*

- 25-Delta Put/Call Skew: 4.93%
- 10-Delta Put/Call Skew: 10.34%
- ATM Volatility: 49.58%
- Term Structure Slope: 5.17%

#### #### Ethereum (ETH) Skew Analysis

##### \*\*Put/Call Skew Metrics:\*\*

- 25-Delta Put/Call Skew: -1.30%
- 10-Delta Put/Call Skew: 18.50%
- ATM Volatility: 66.30%
- Term Structure Slope: -10.04%

## Volatility Surface Analysis

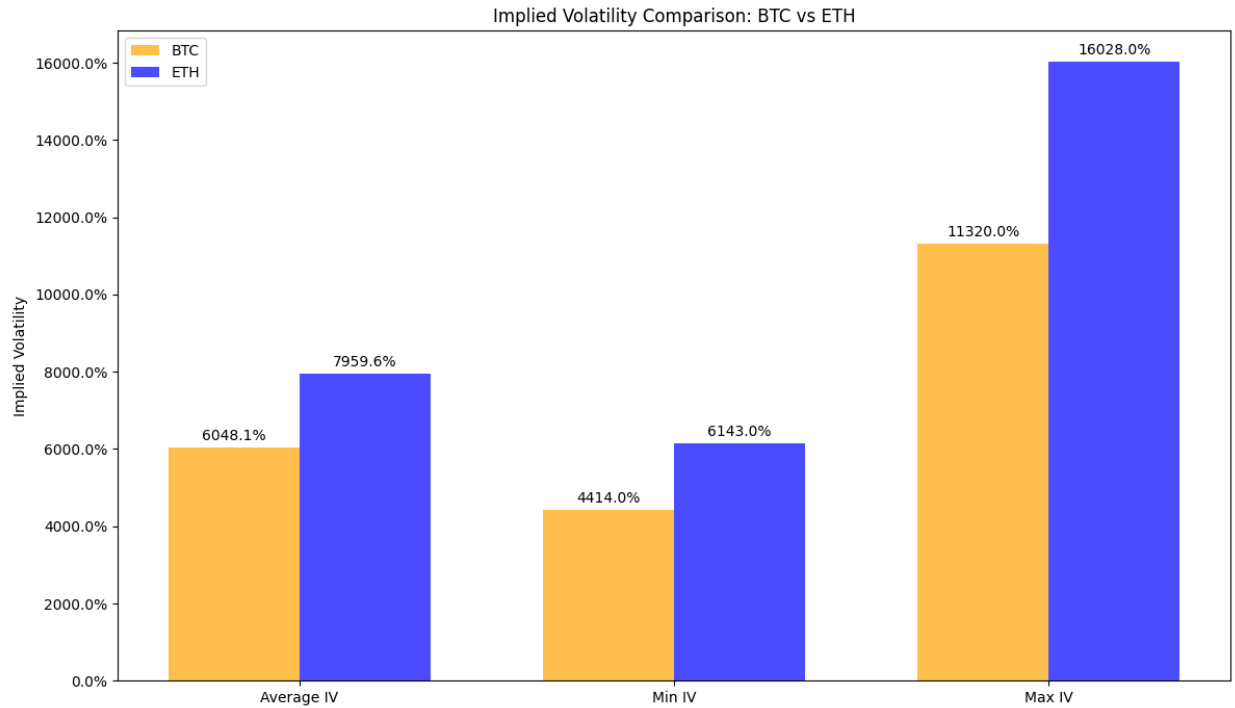
The volatility surface provides a comprehensive view of implied volatility across different strikes and expiration dates. This visualization helps identify potential trading opportunities and market inefficiencies.

#### #### Bitcoin (BTC) Volatility Surface

#### #### Ethereum (ETH) Volatility Surface

## Implied Volatility Comparison

*Implied Volatility Comparison*



## Volatility Skew Hotspots

### #### BTC Volatility Hotspots

- Total hotspots identified: 124
- Maximum deviation: 73.51%
- Average deviation: 33.23%
- Call-side hotspots: 62
- Put-side hotspots: 62
- Most active strikes: \$76,000.0, \$85,000.0, \$84,000.0, \$84,500.0

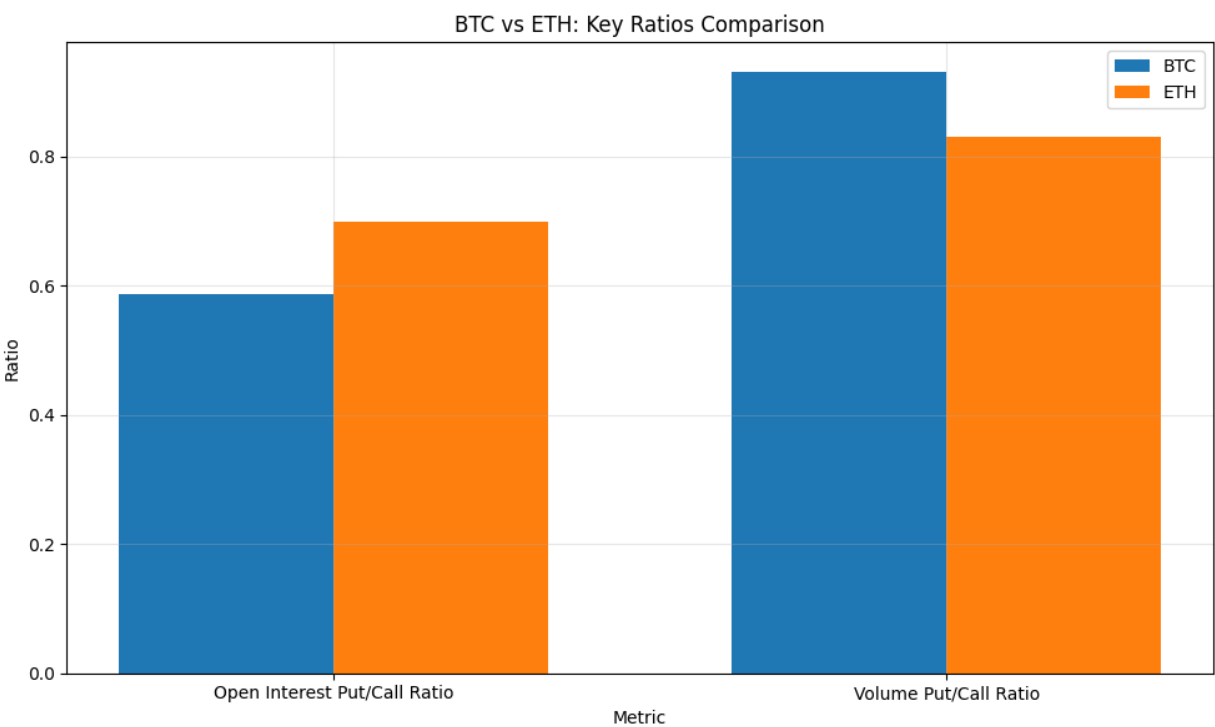
### #### ETH Volatility Hotspots

- Total hotspots identified: 126
- Maximum deviation: 72.86%
- Average deviation: 29.41%
- Call-side hotspots: 63
- Put-side hotspots: 63
- Most active strikes: \$1,800.0, \$2,000.0, \$1,400.0, \$1,900.0

# Comparison Charts

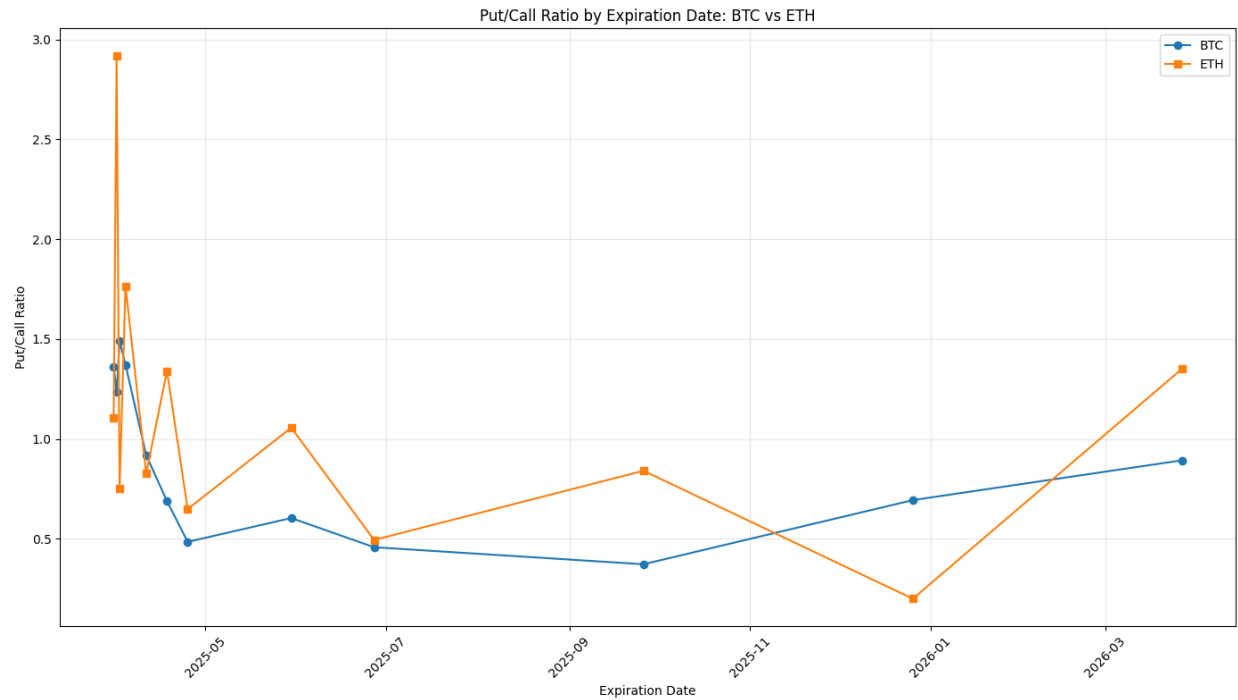
## BTC vs ETH: Key Ratios Comparison

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_pct	currency
0	80000.00	608.20	-3.47	BTC
1	78000.00	527.70	-5.88	BTC
2	86000.00	364.80	3.77	BTC
3	82000.00	353.30	-1.06	BTC
4	76000.00	334.70	-8.30	BTC

### ETH High Volume Strikes

	strike	volume	distance_pct	currency
0	1800.00	29747.00	-0.89	ETH
1	1700.00	11729.00	-6.40	ETH
2	2000.00	8207.00	10.12	ETH

3	1600.00	6803.00	-11.91	ETH
4	1750.00	6015.00	-3.65	ETH

## Put/Call Ratio by Expiration

### BTC Put/Call Ratio by Expiration

	expiration_date	put_call_ratio	currency
0	2025-03-31	1.36	BTC
1	2025-04-01	1.23	BTC
2	2025-04-02	1.49	BTC
3	2025-04-04	1.37	BTC
4	2025-04-11	0.92	BTC
5	2025-04-18	0.69	BTC
6	2025-04-25	0.48	BTC
7	2025-05-30	0.60	BTC
8	2025-06-27	0.46	BTC
9	2025-09-26	0.37	BTC
10	2025-12-26	0.69	BTC
11	2026-03-27	0.89	BTC

### ETH Put/Call Ratio by Expiration

	expiration_date	put_call_ratio	currency
0	2025-03-31	1.11	ETH
1	2025-04-01	2.92	ETH
2	2025-04-02	0.75	ETH
3	2025-04-04	1.77	ETH
4	2025-04-11	0.83	ETH
5	2025-04-18	1.34	ETH
6	2025-04-25	0.65	ETH
7	2025-05-30	1.06	ETH
8	2025-06-27	0.49	ETH

9	2025-09-26	0.84	ETH
10	2025-12-26	0.20	ETH
11	2026-03-27	1.35	ETH

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