Digital Gamma
123 Town Square Place, Suite 619
Jersey City, NJ 07310

Options Report

Today's Date: 11/8/2022

BTC Straddle Run			
Expiration	Exchange	ATM Straddle	ATM Straddle as % of Spot
11/25/2022	Deribit	1755.18	8.43%
12/30/2022	Deribit	3345.22	16.04%

ETH Straddle Run			
Expiration	Exchange	ATM Straddle	ATM Straddle as % of Spot
11/25/2022	Deribit	220.56	13.78%
12/30/2022	Deribit	374.12	23.37%

BTC Butterfly Run			
Expiration	Exchange	90/100/110 Butterfly	Butterfly Max Payout Ratio
11/25/2022	Deribit	810.74	2.57
12/30/2022	Deribit	458.54	4.55

ETH Butterfly Run			
Expiration	Exchange	90/100/110 Butterfly	Butterfly Max Payout Ratio
11/25/2022	Deribit	39.82	4.02
12/30/2022	Deribit	25.76	6.22

BTC Indicated Strikes for Tables			
	ATM	90 put	110 call
11/25/2022	18516	16664	20368
12/30/2022	18546	16691	20401

ETH Indicated Strikes for Tables			
	ATM	90 put	110 call
11/25/2022	1332	1199	1465
12/30/2022	1330	1197	1463

BTC Spread Payout Ratios					
Expiration	Exchange	100/110 Call	100/90 Put	Max Payout Ratio of CS	Max Payout Raito of PS
11/25/2022	Deribit	634.50	636.26	3.28	3.27
12/30/2022	Deribit	770.31	856.85	2.71	2.43

ETH Spread Payout Ratios					
Expiration	Exchange	100/110 Call	100/90 Put	Max Payout Ratio of CS	Max Payout Ratio of PS
11/25/2022	Deribit	57.75	62.48	2.77	2.56
12/30/2022	Deribit	60.67	73.67	2.64	2.17

Contacts:
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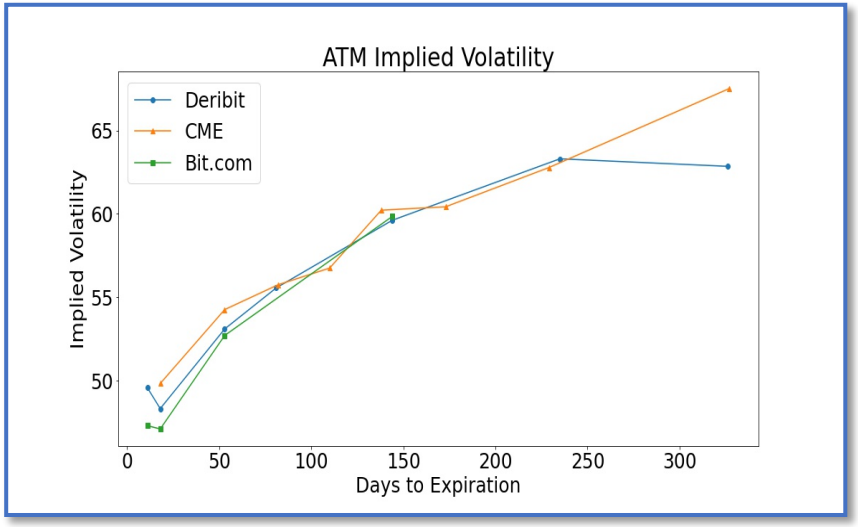
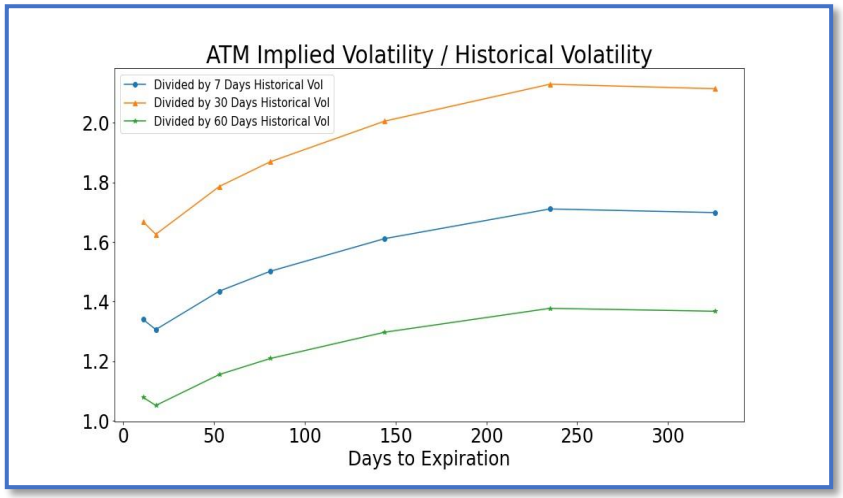
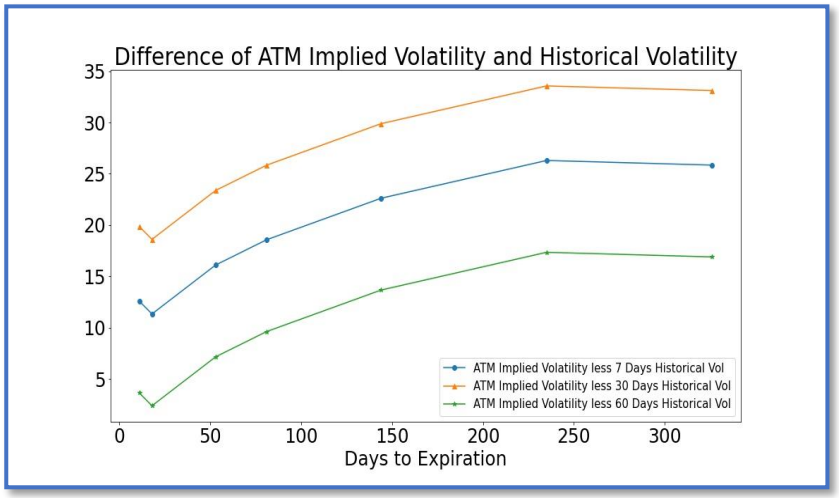
Graphs







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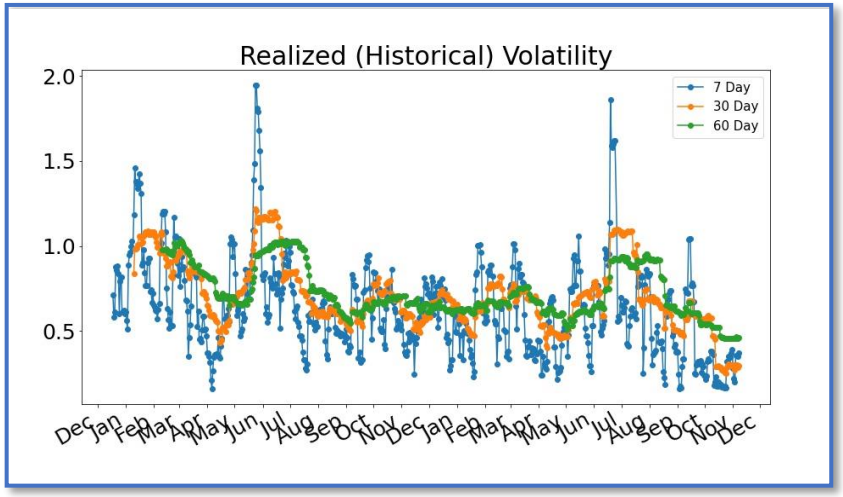

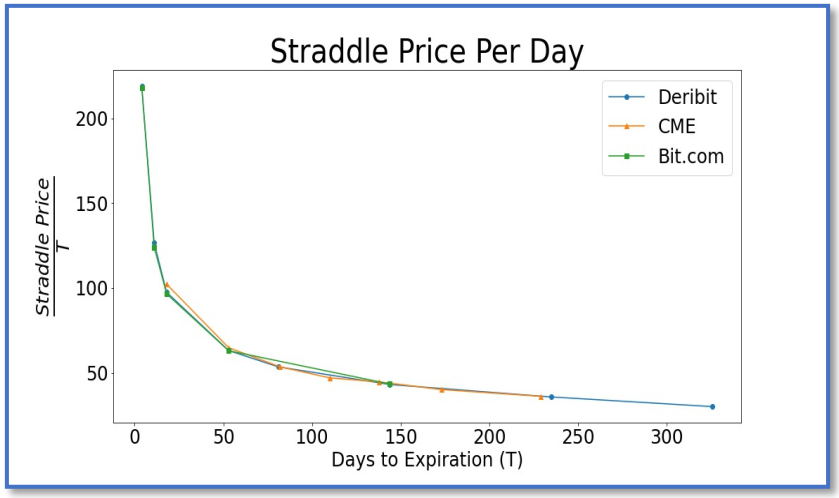

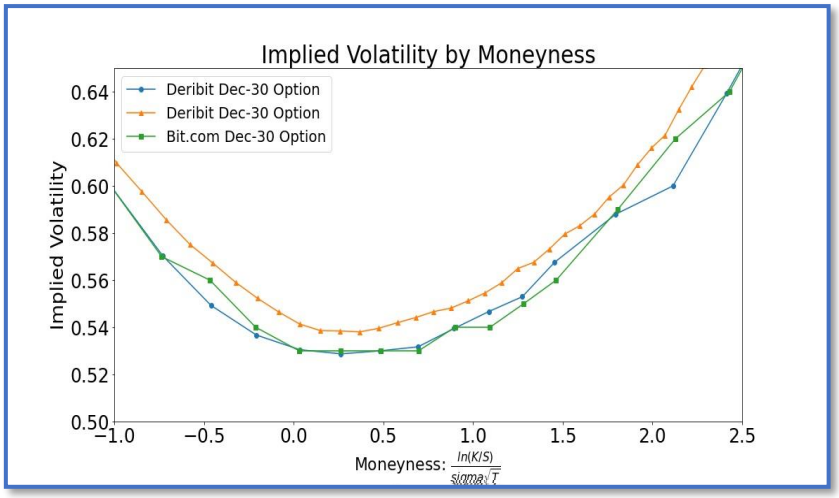

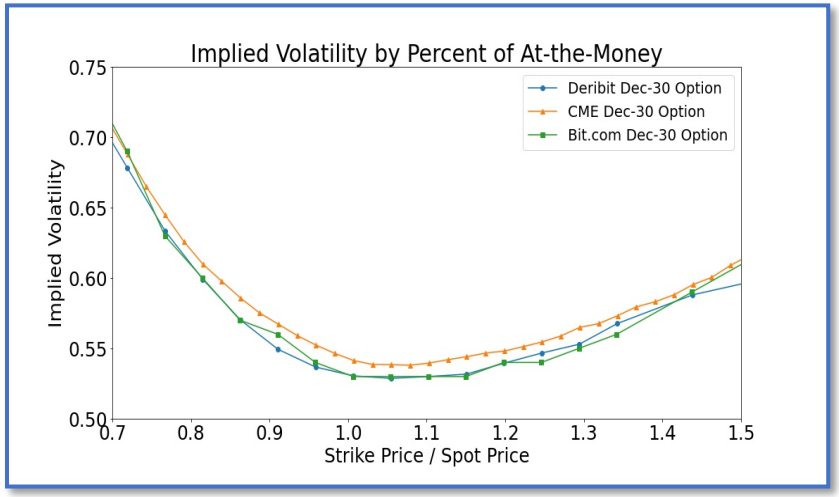

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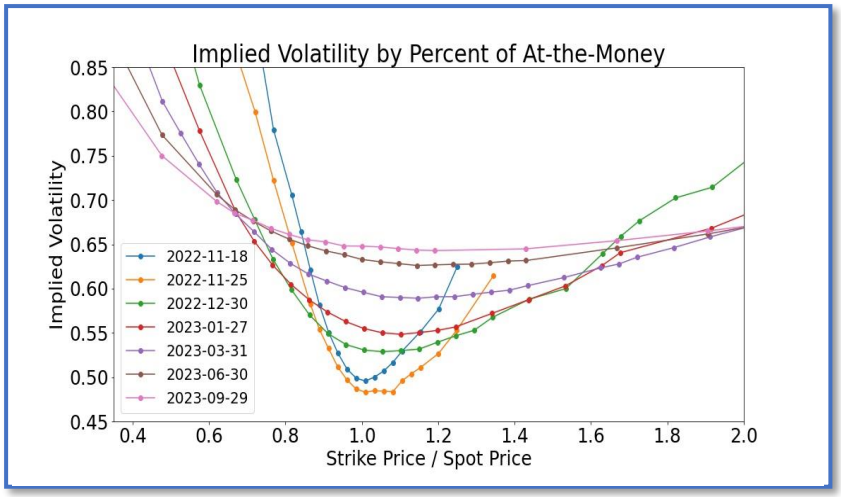

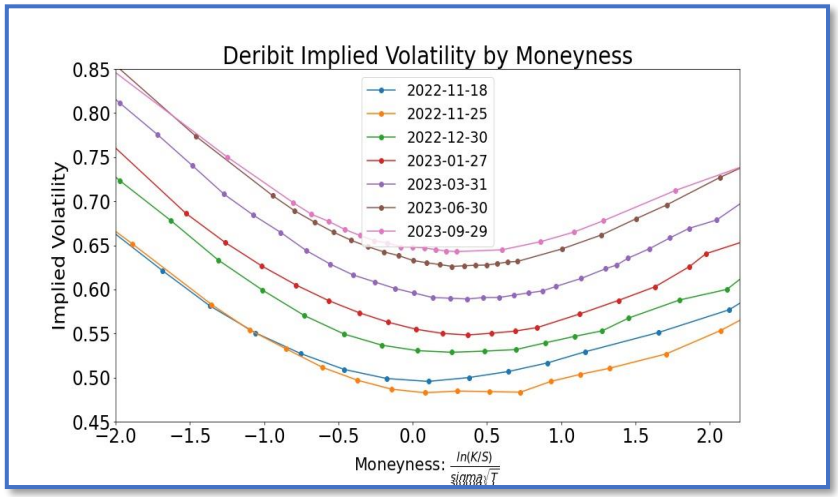

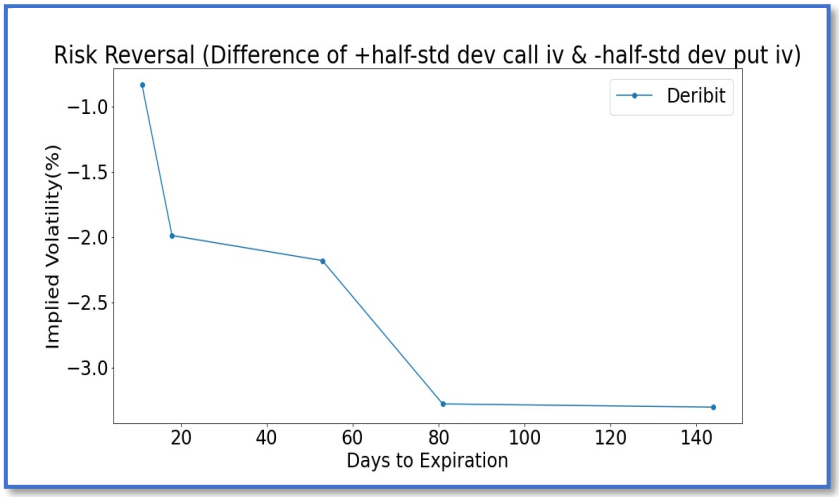

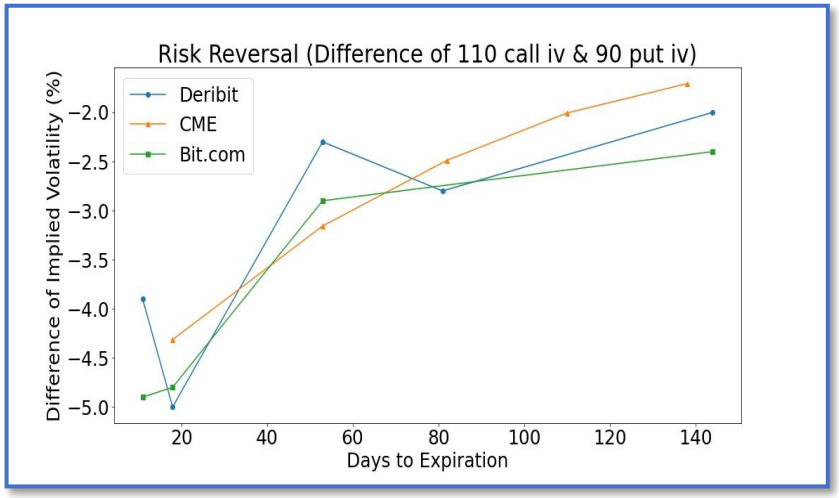

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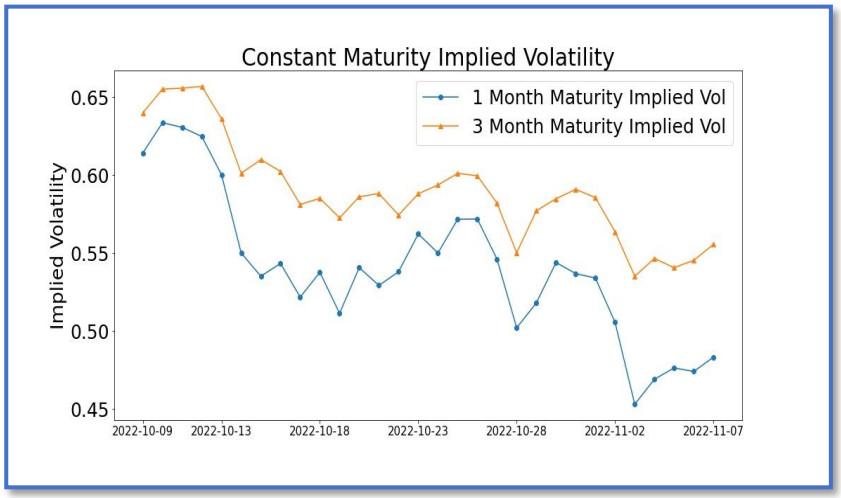

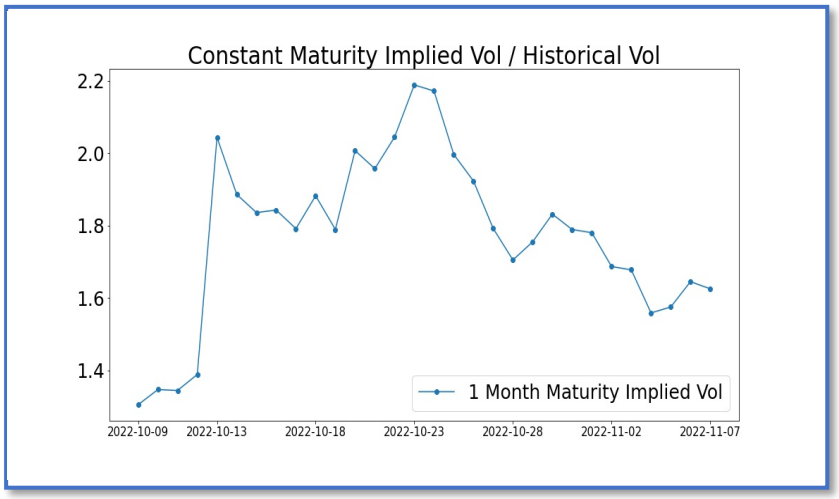

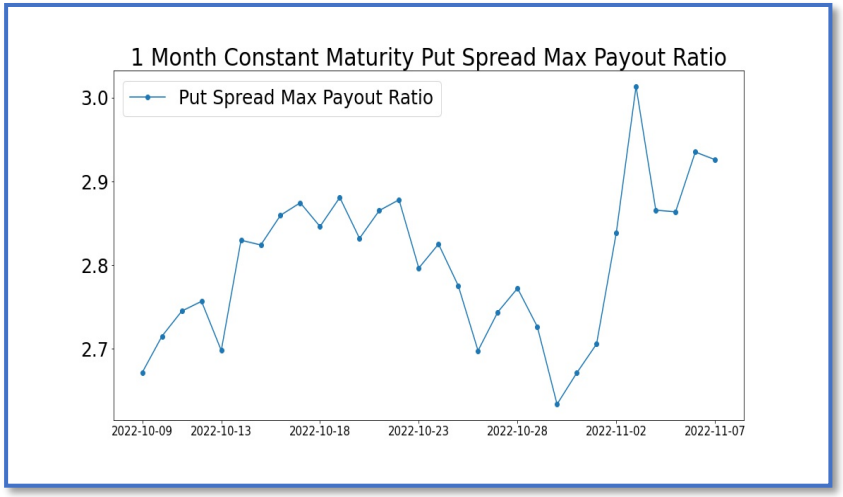

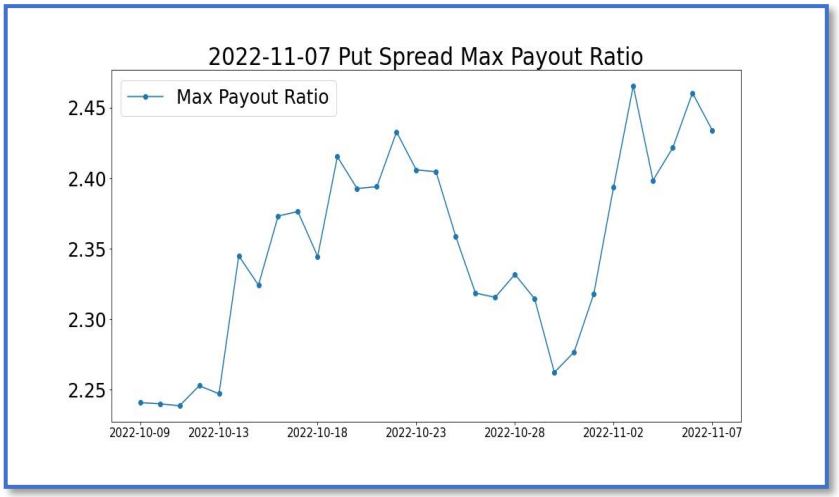

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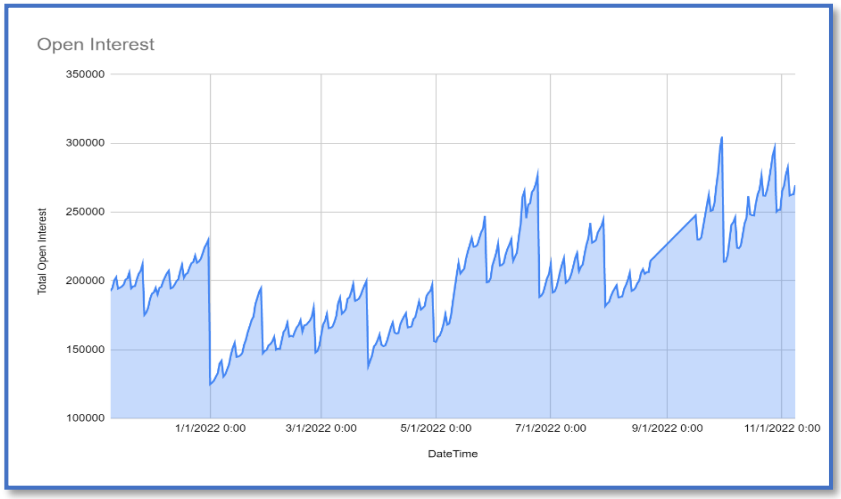

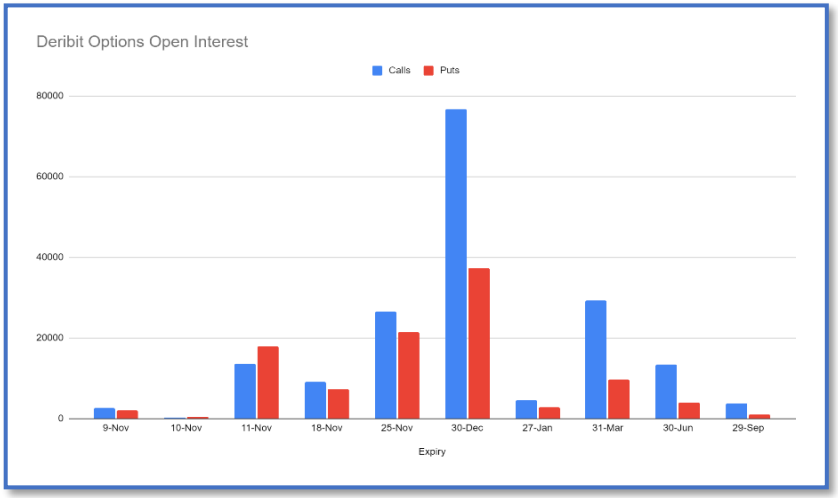

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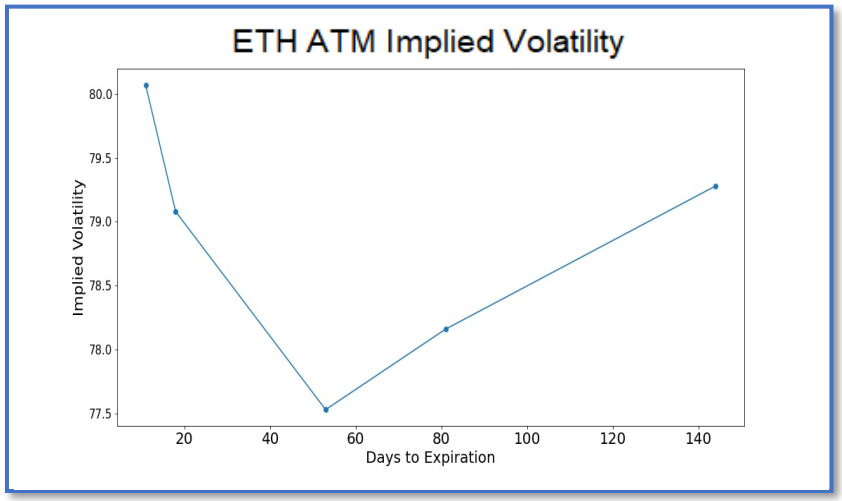

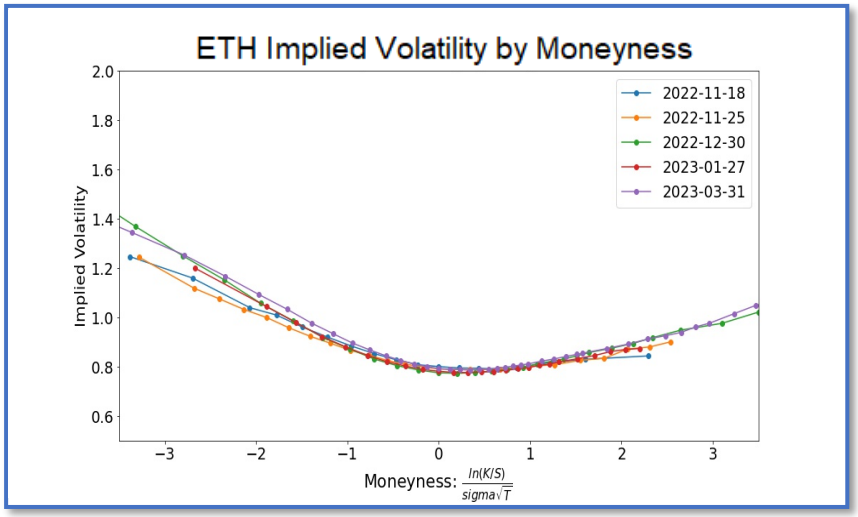

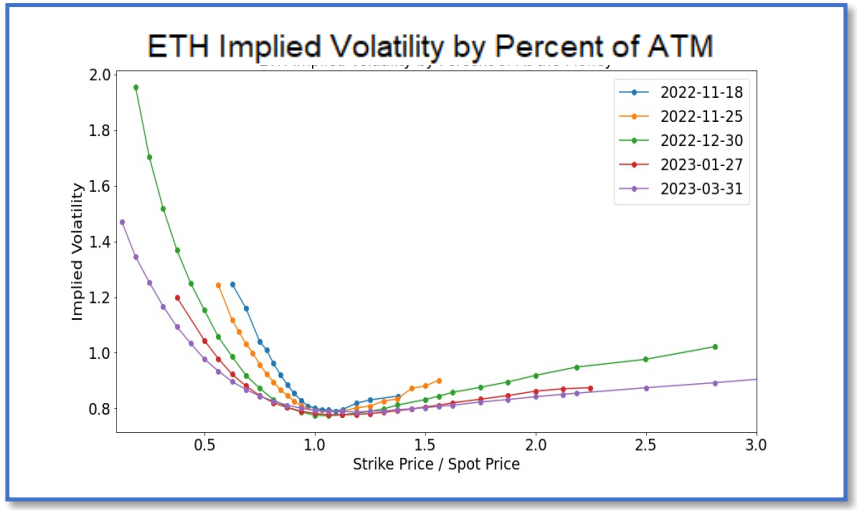

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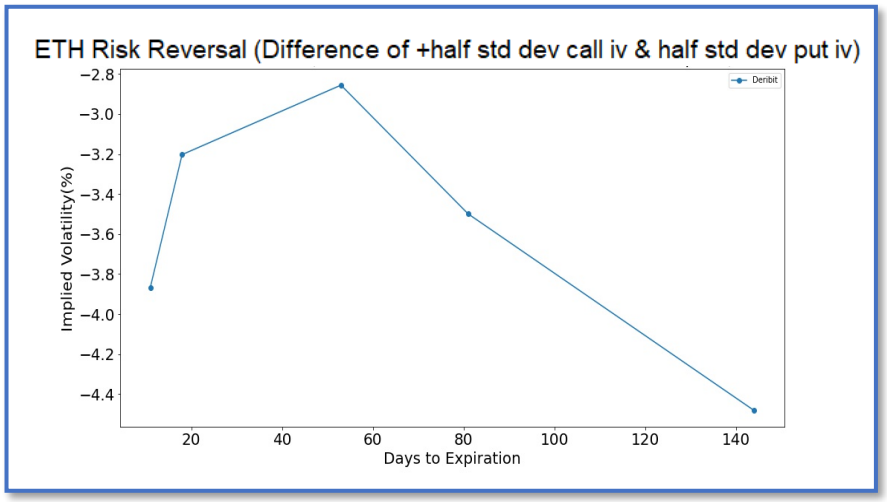

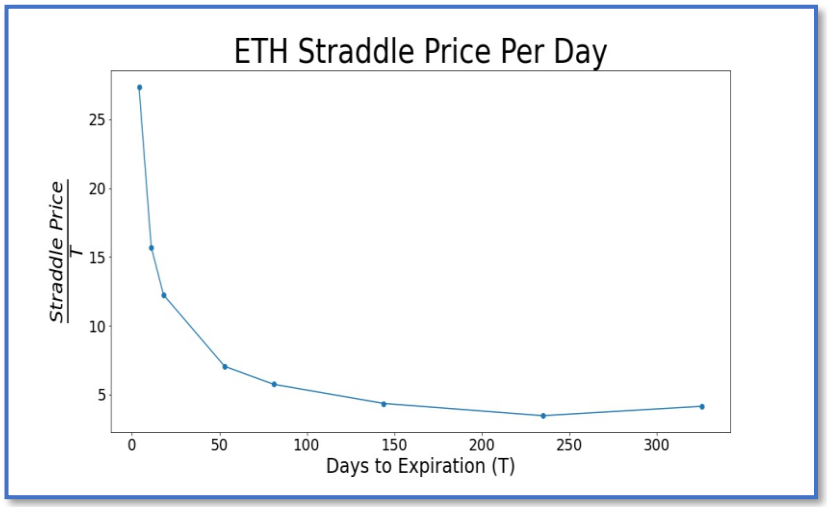

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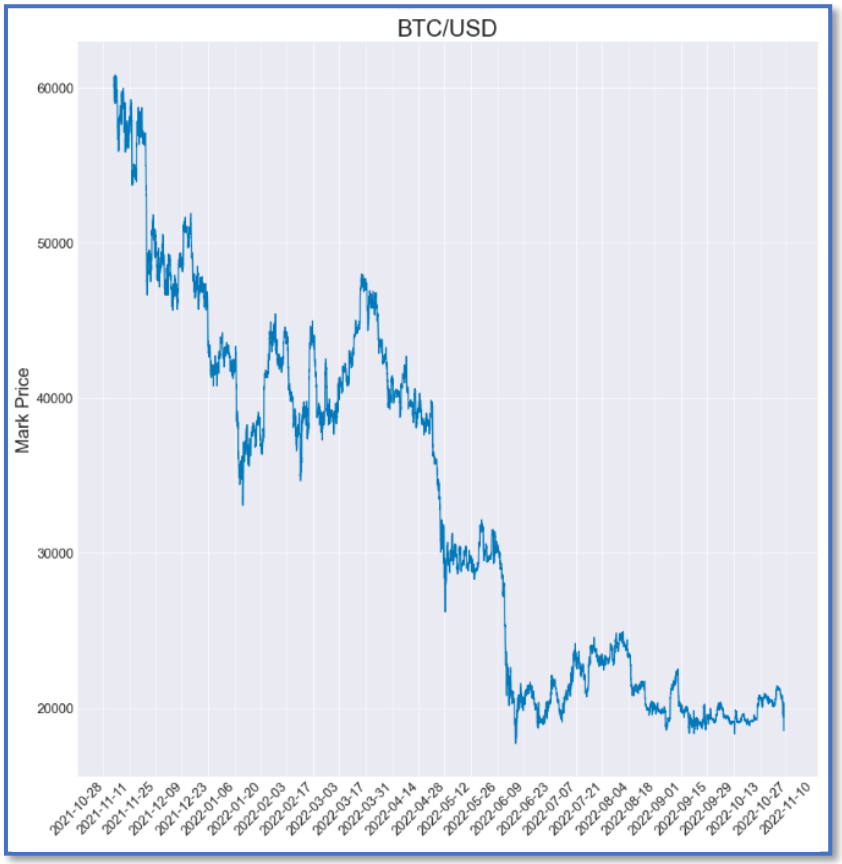
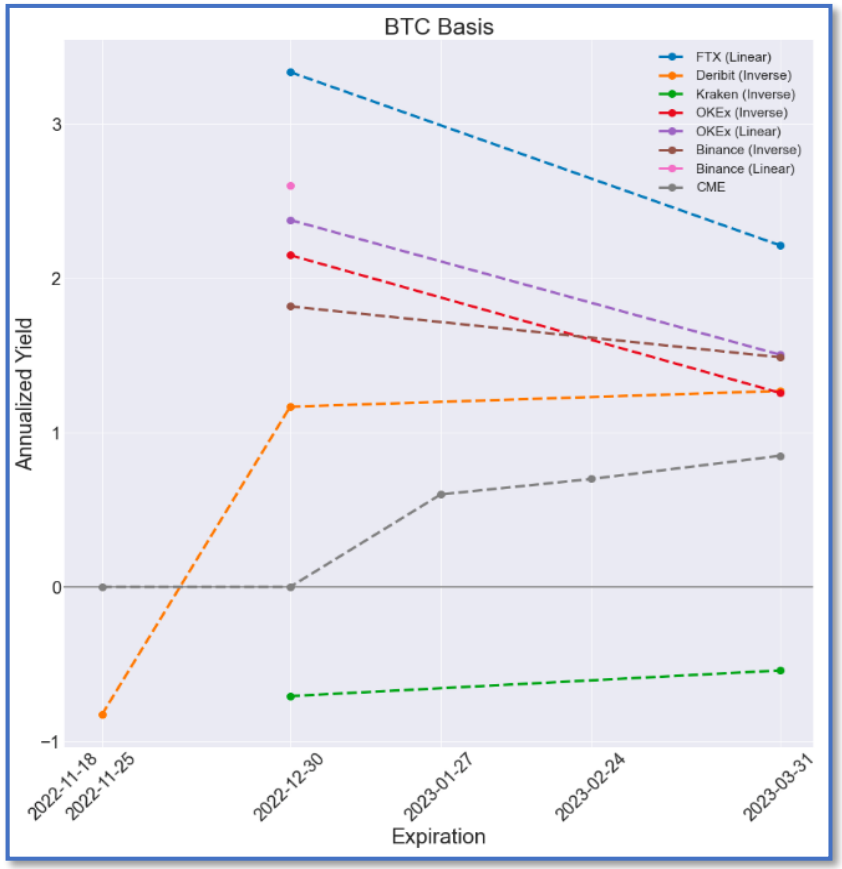
Bitcoin: Price and Basis





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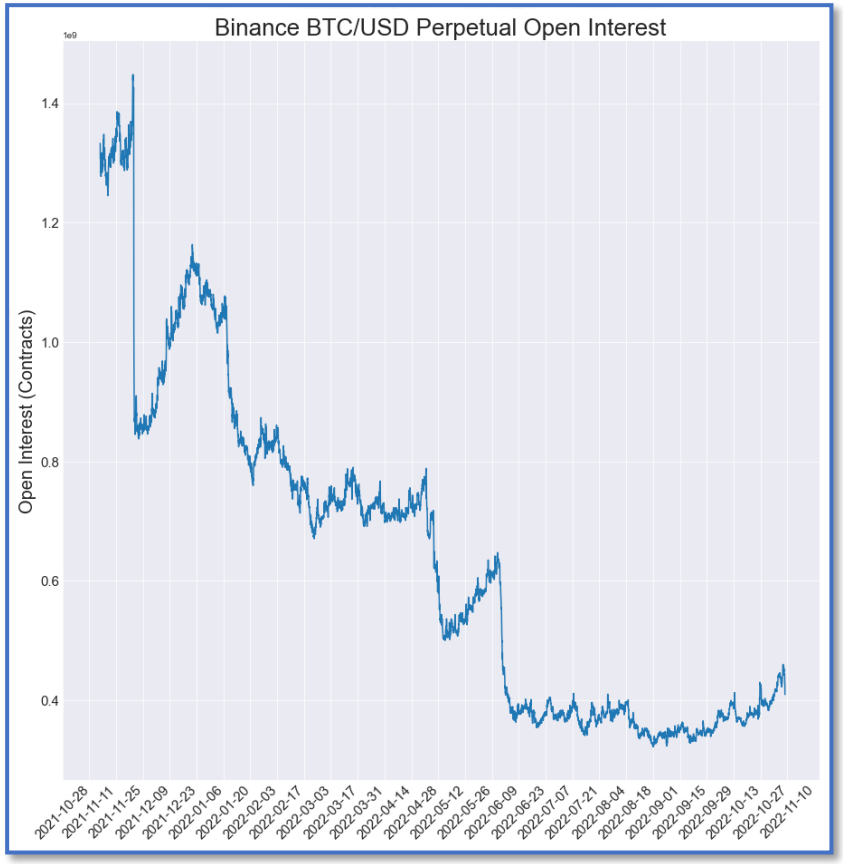

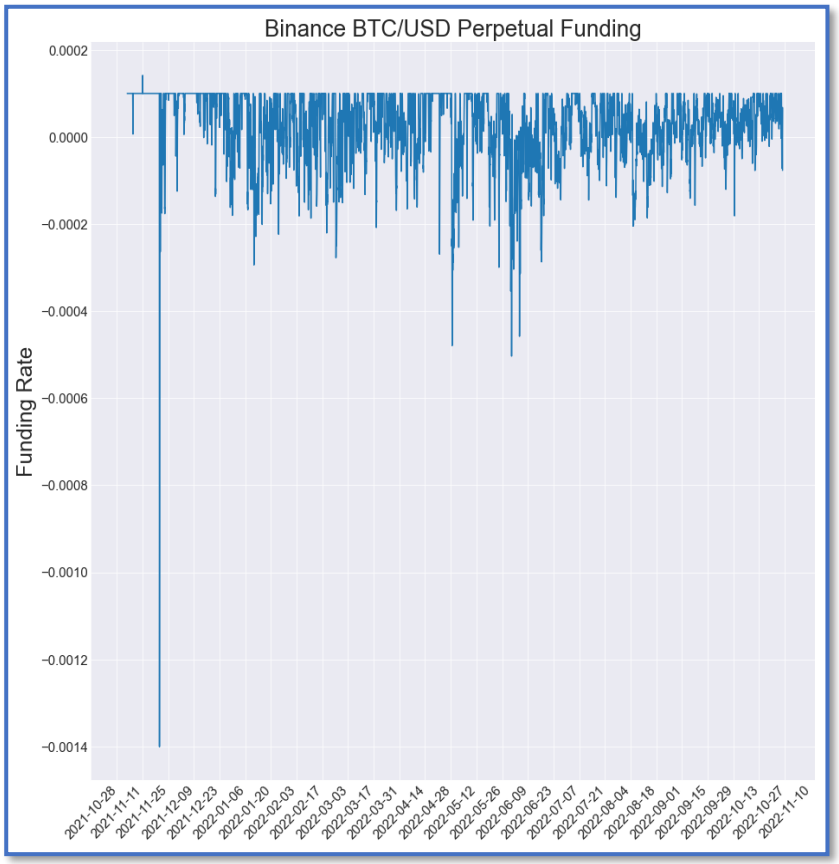

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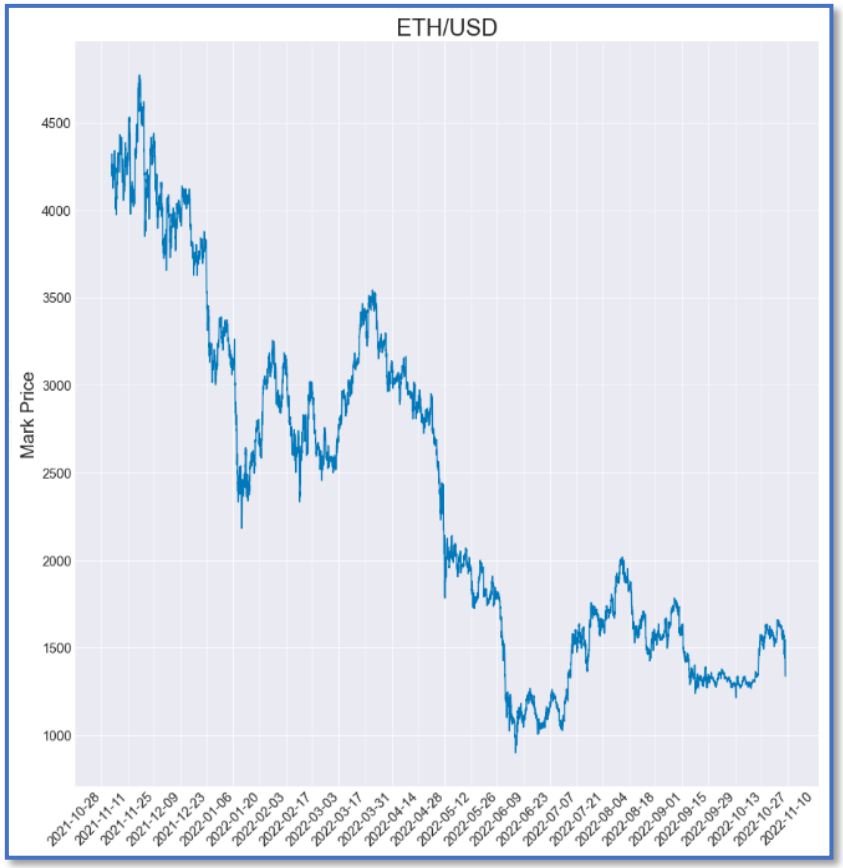

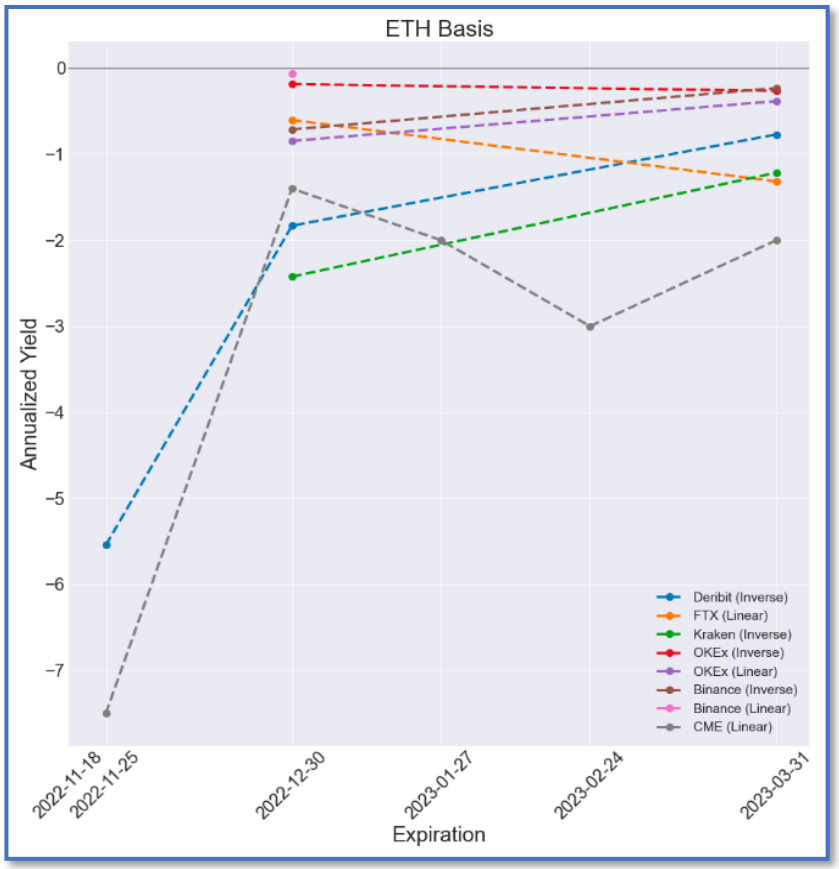

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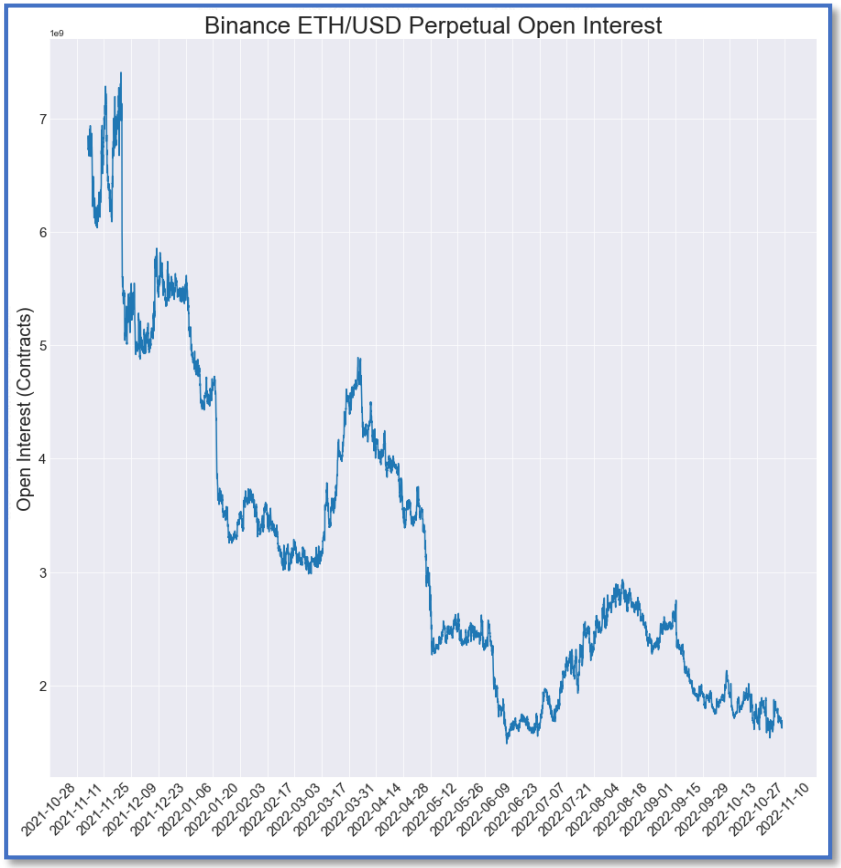

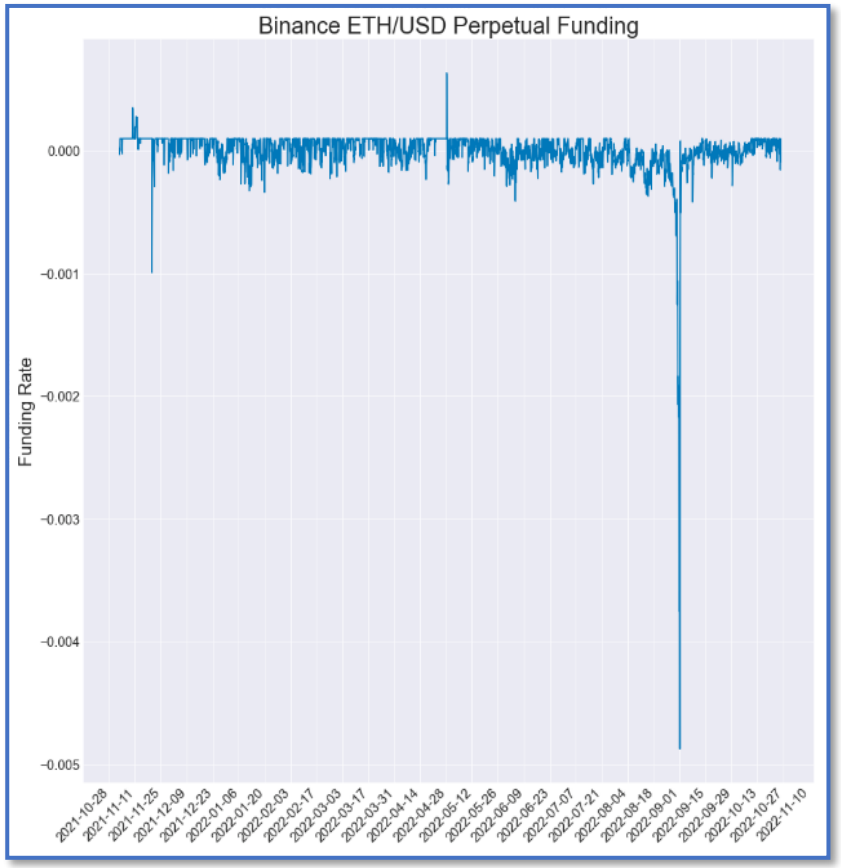

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