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

Options Report

Today's Date: 10/11/2022

BTC Straddle Run			
Expiration	Exchange	ATM Straddle	ATM Straddle as % of Spot
10/28/2022	Deribit	2124.30	11.05%
12/30/2022	Deribit	4706.14	24.45%

ETH Straddle Run			
Expiration	Exchange	ATM Straddle	ATM Straddle as % of Spot
10/28/2022	Deribit	173.72	13.31%
12/30/2022	Deribit	366.84	28.21%

BTC Butterfly Run			
Expiration	Exchange	90/100/110 Butterfly	Butterfly Max Payout Ratio
10/28/2022	Deribit	578.44	3.32
12/30/2022	Deribit	269.37	7.14

ETH Butterfly Run			
Expiration	Exchange	90/100/110 Butterfly	Butterfly Max Payout Ratio
10/28/2022	Deribit	33.38	3.91
12/30/2022	Deribit	16.02	8.12

BTC Indicated Strikes for Tables			
	ATM	90 put	110 call
10/28/2022	18964	17068	20860
12/30/2022	18987	17088	20886

ETH Indicated Strikes for Tables			
	ATM	90 put	110 call
10/28/2022	1279	1151	1407
12/30/2022	1272	1145	1399

BTC Spread Payout Ratios					
Expiration	Exchange	100/110 Call	100/90 Put	Max Payout Ratio of CS	Max Payout Raito of PS
10/28/2022	Deribit	691.56	652.51	2.78	2.95
12/30/2022	Deribit	795.99	859.20	2.42	2.24

ETH Spread Payout Ratios					
Expiration	Exchange	100/110 Call	100/90 Put	Max Payout Ratio of CS	Max Payout Ratio of PS
10/28/2022	Deribit	50.19	46.99	2.60	2.78
12/30/2022	Deribit	56.11	57.89	2.32	2.25

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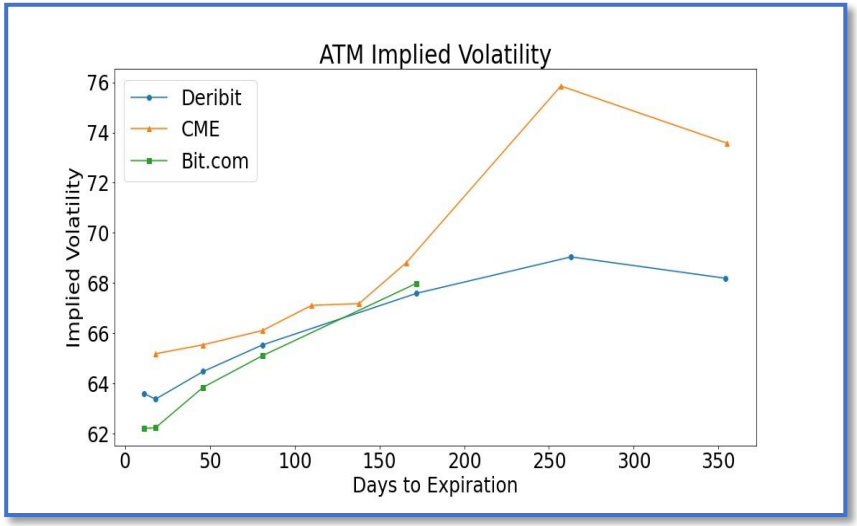
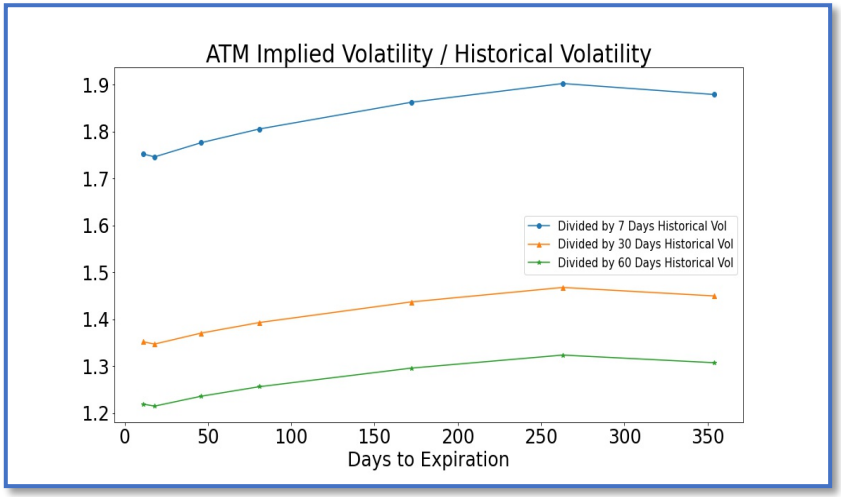
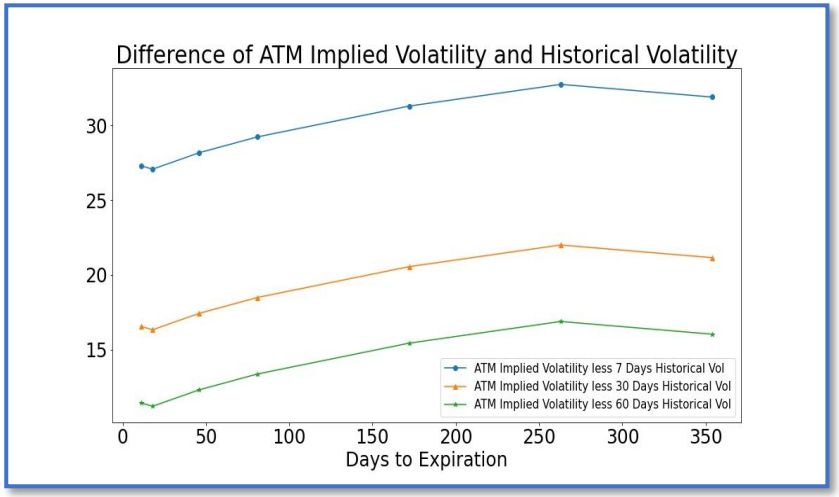
Graphs







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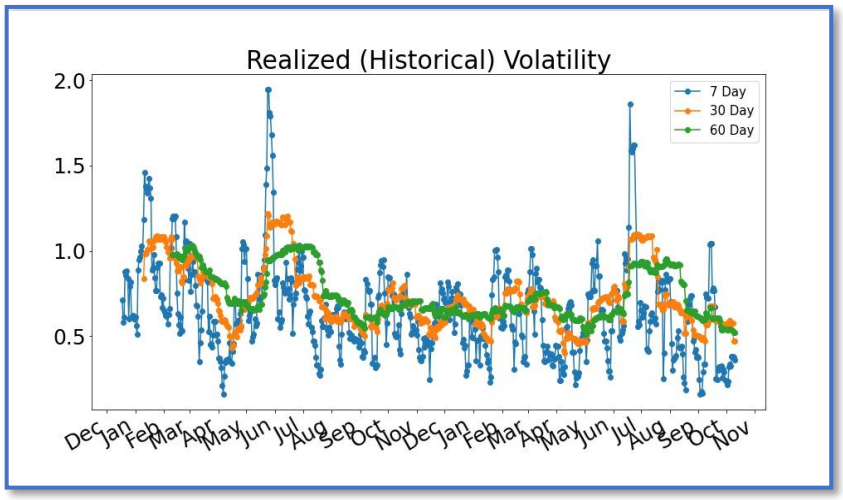

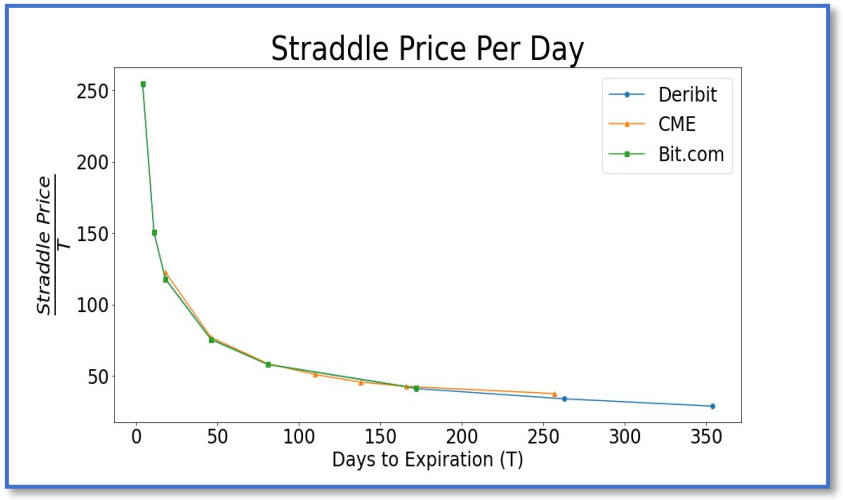

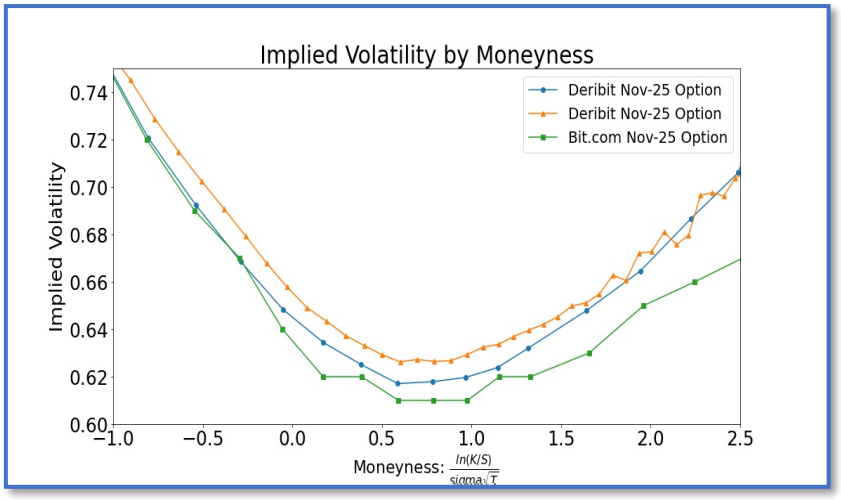

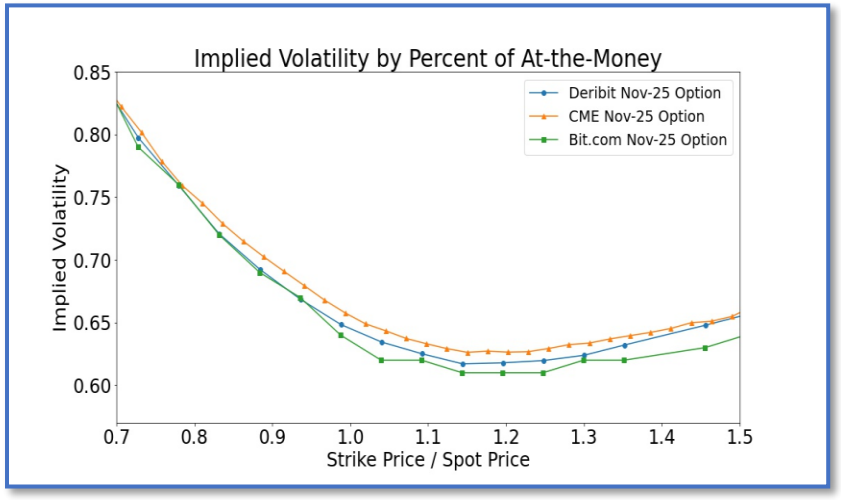

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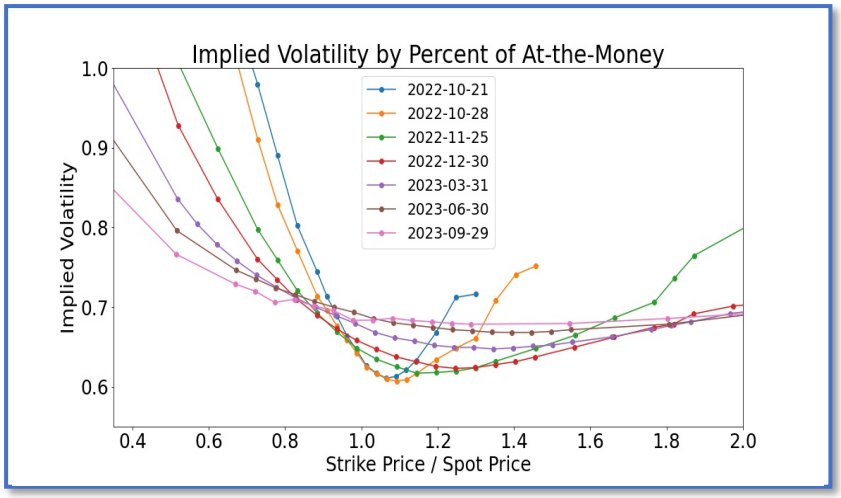

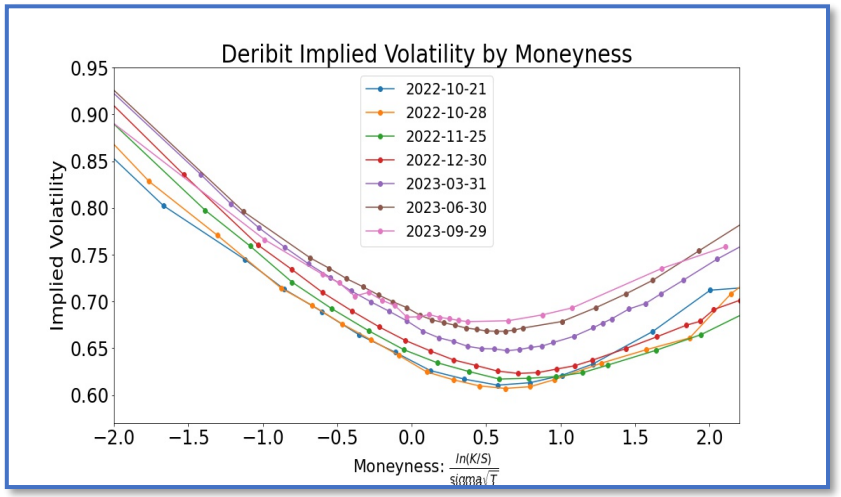

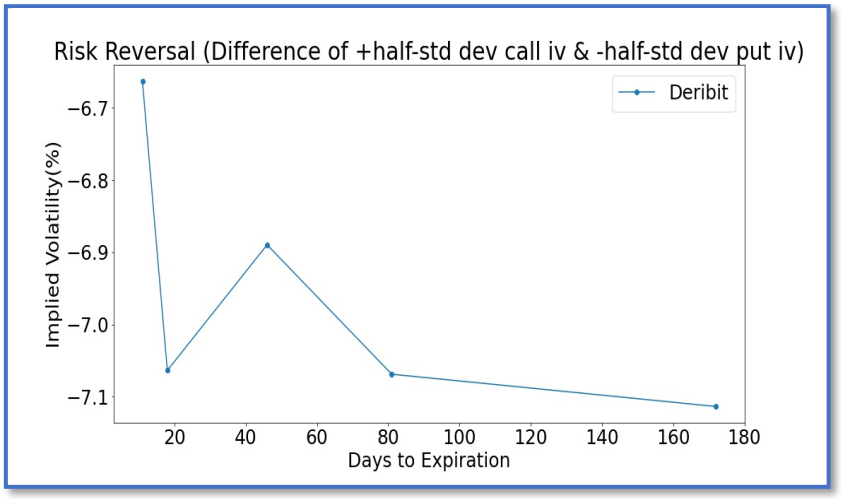

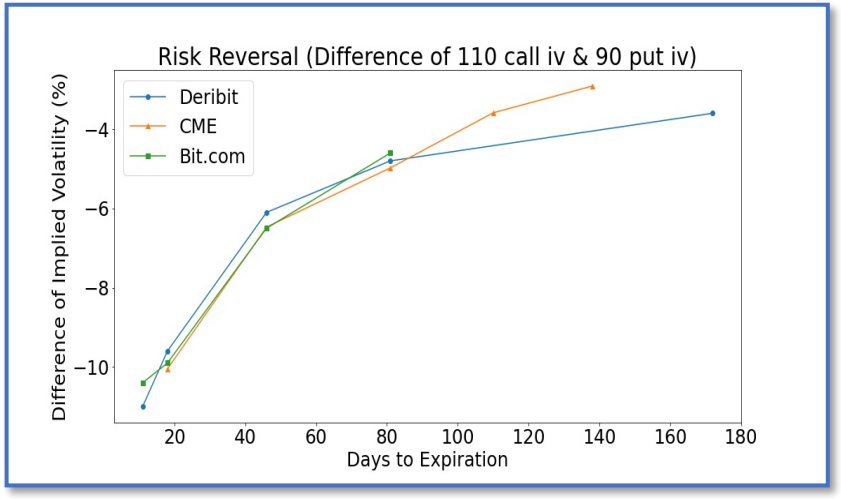

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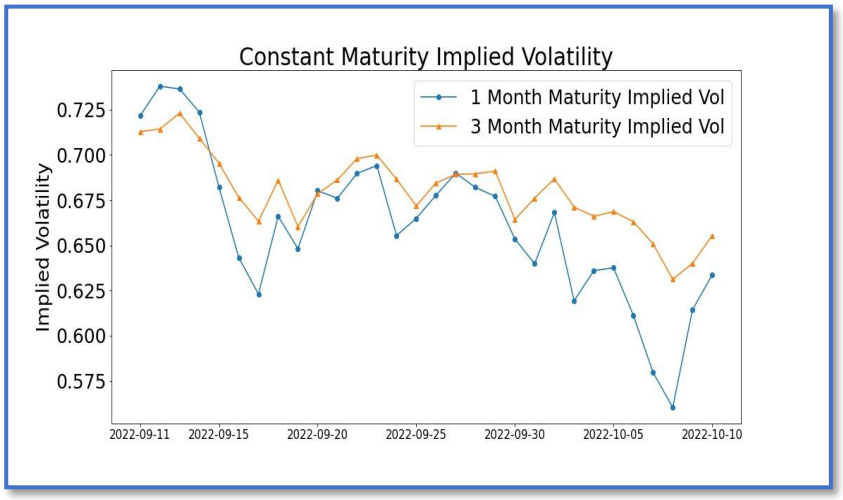

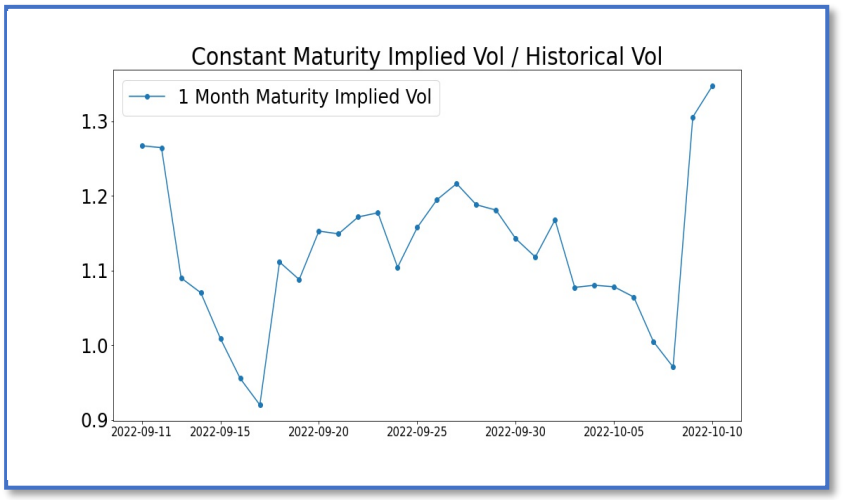

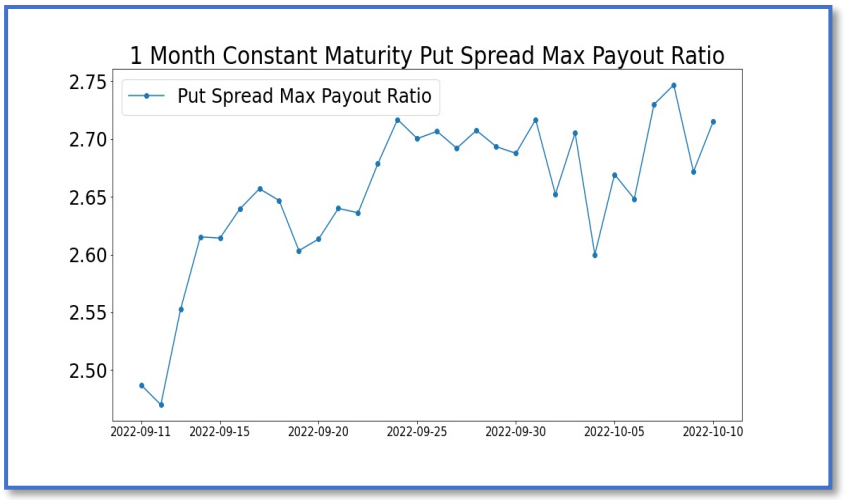

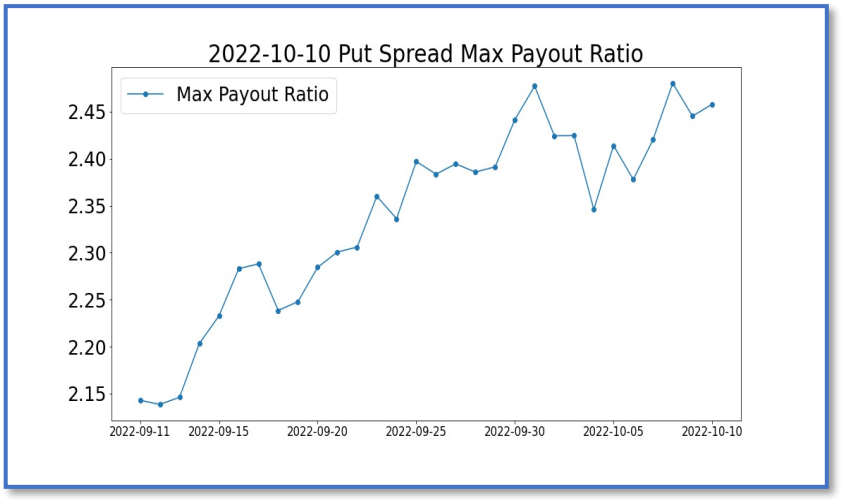

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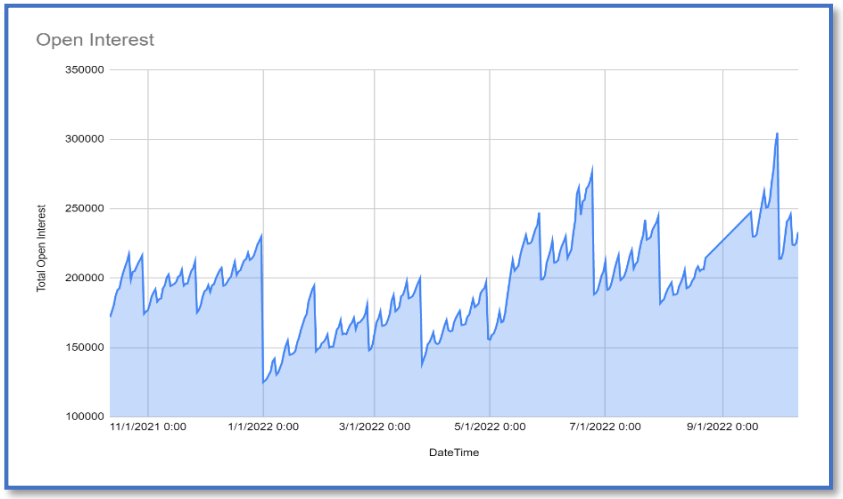

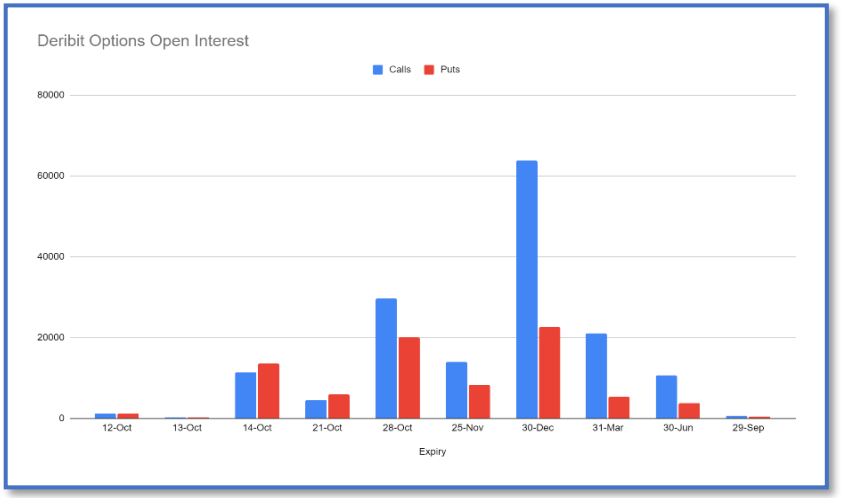

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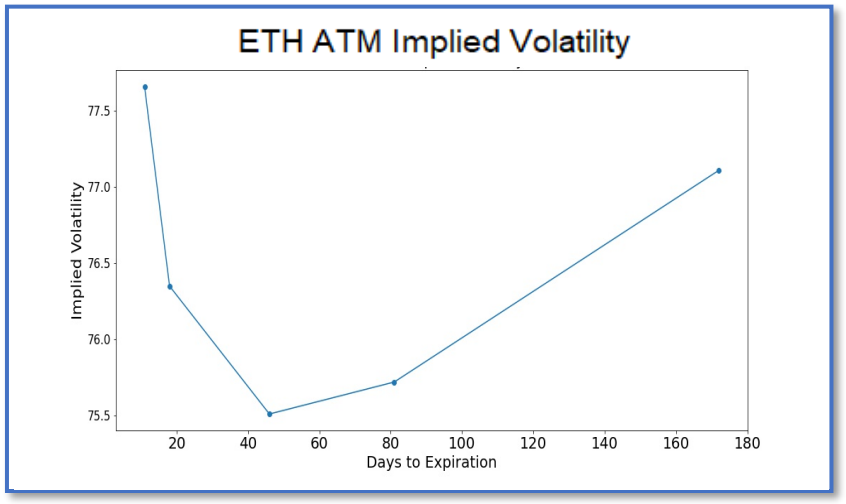

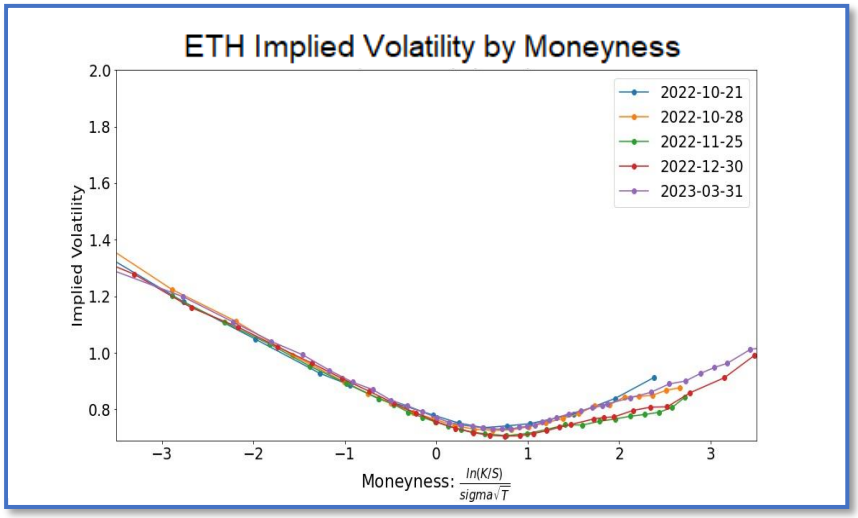

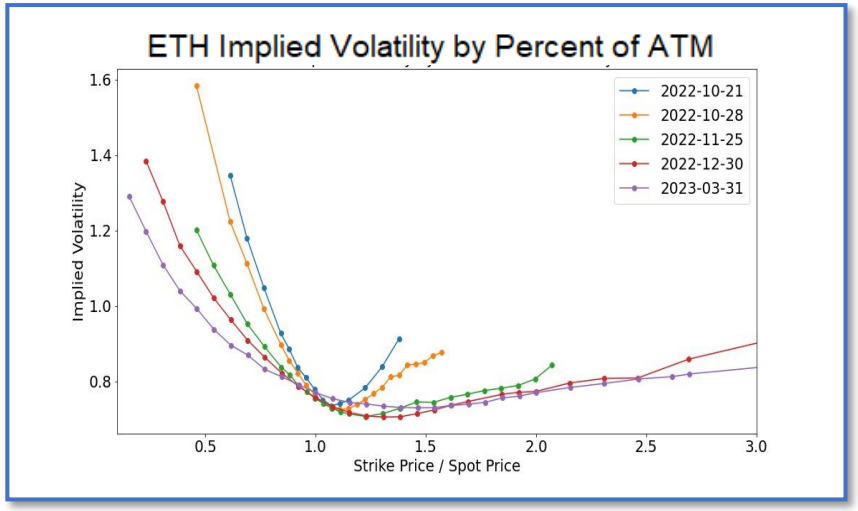

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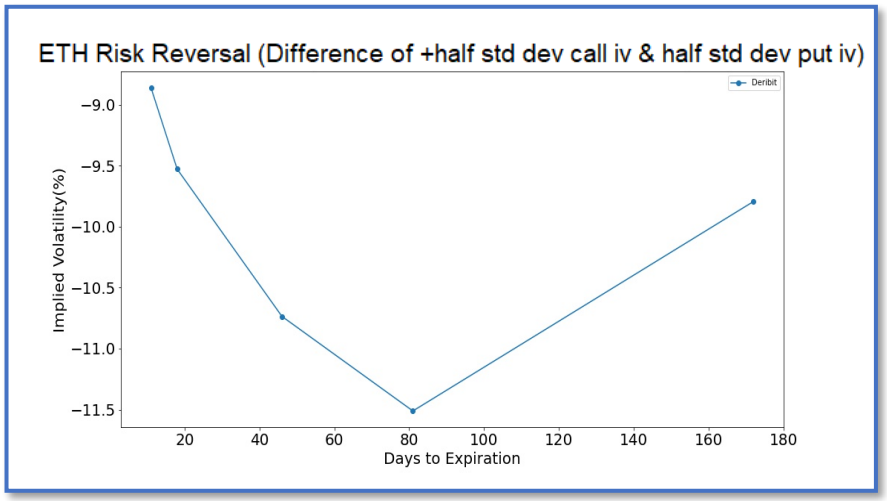

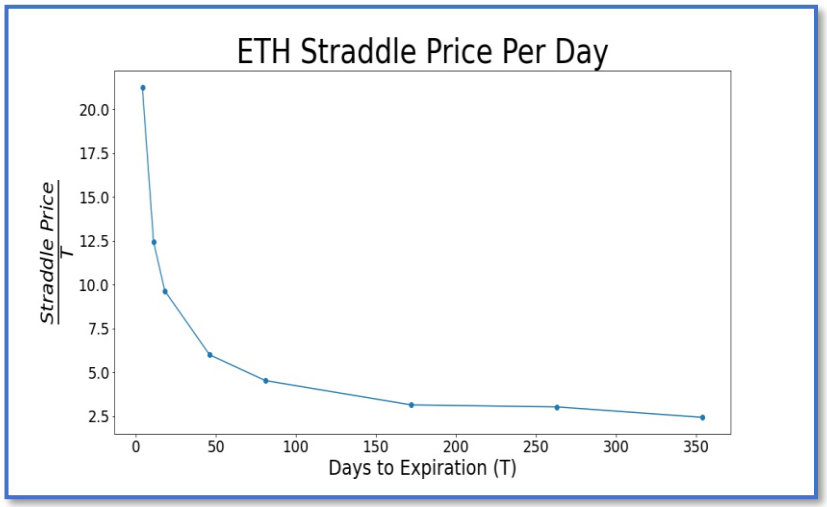

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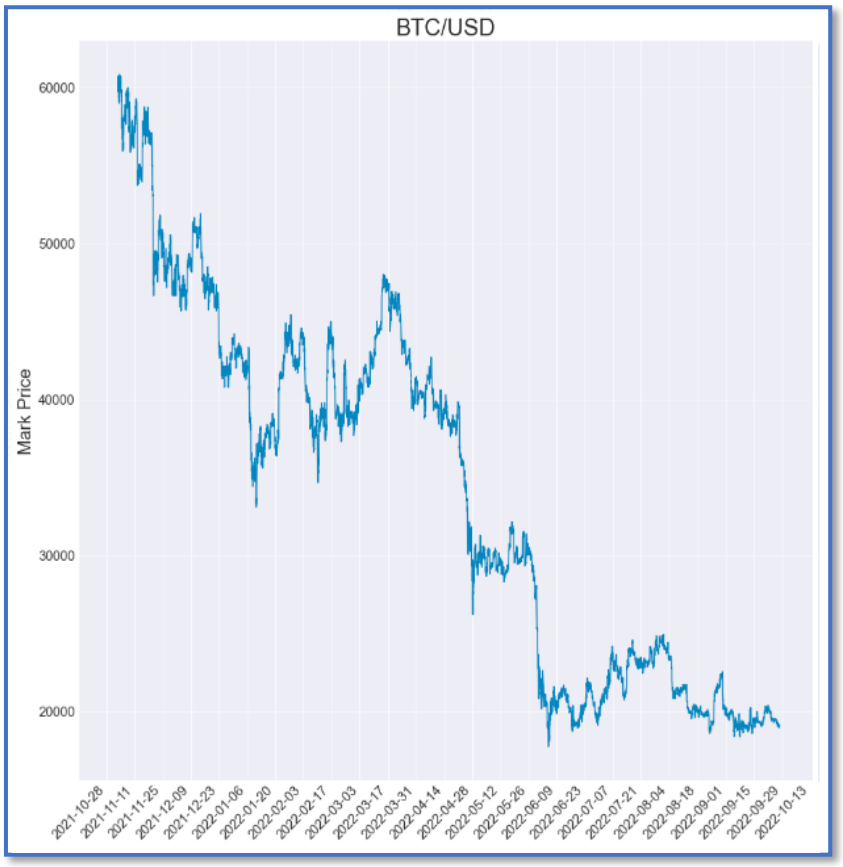
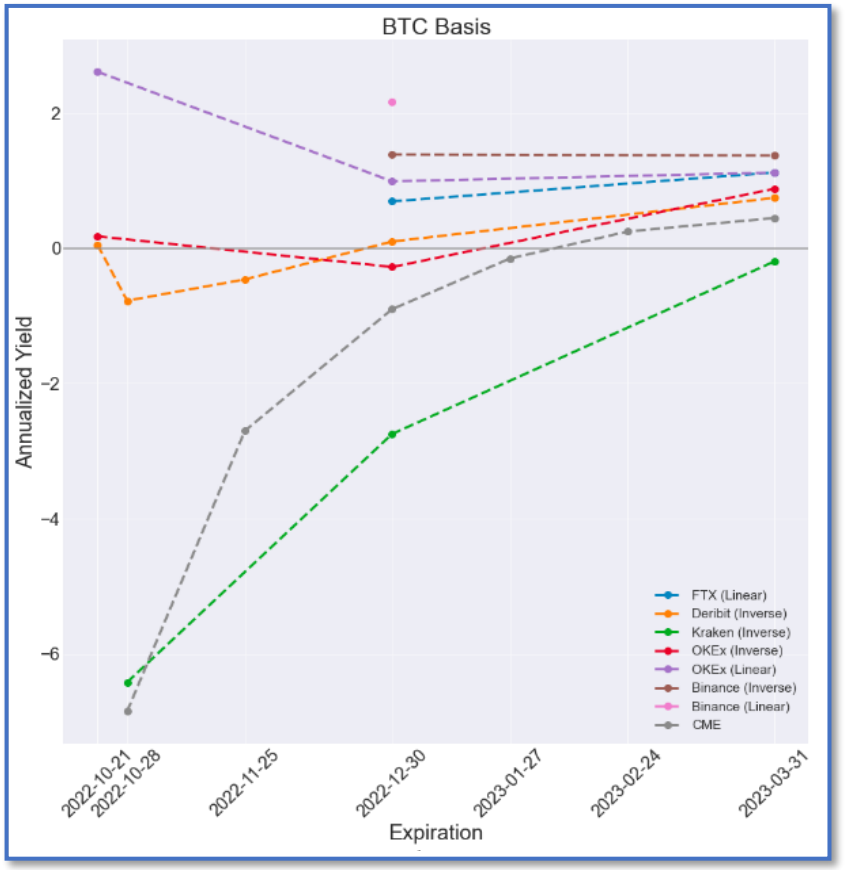
Bitcoin: Price and Basis





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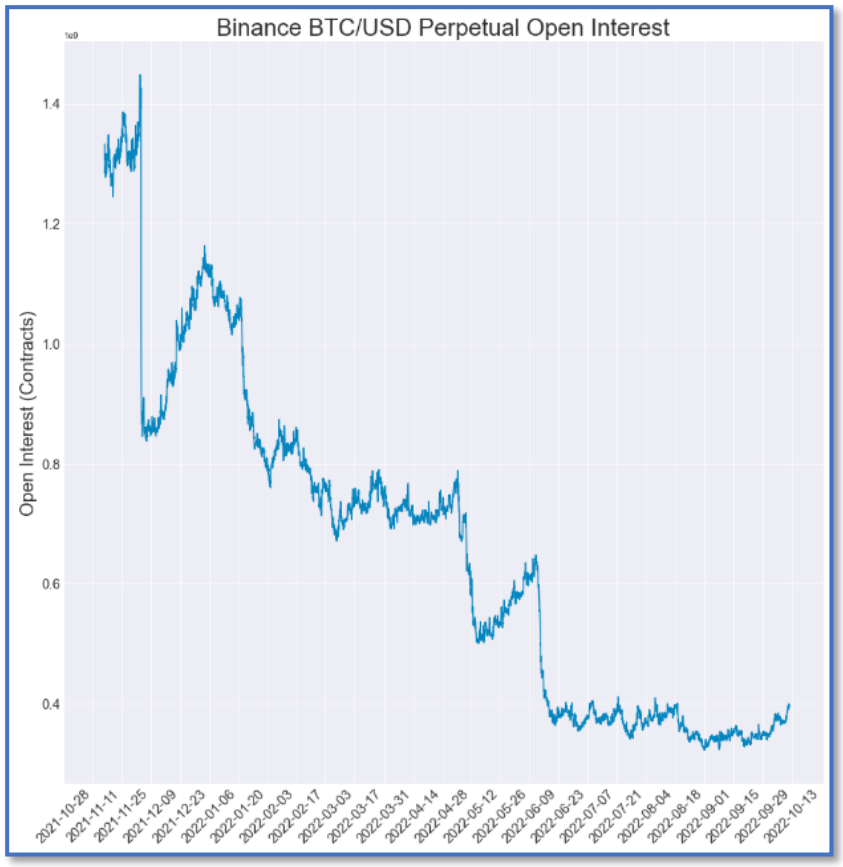
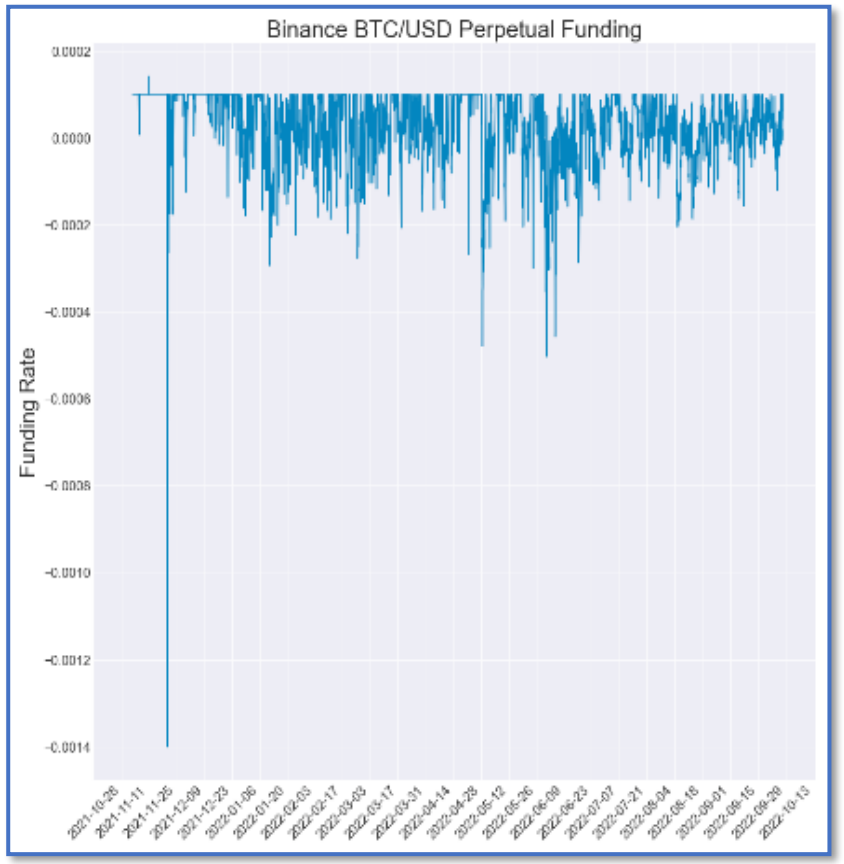
Bitcoin: OI and Funding





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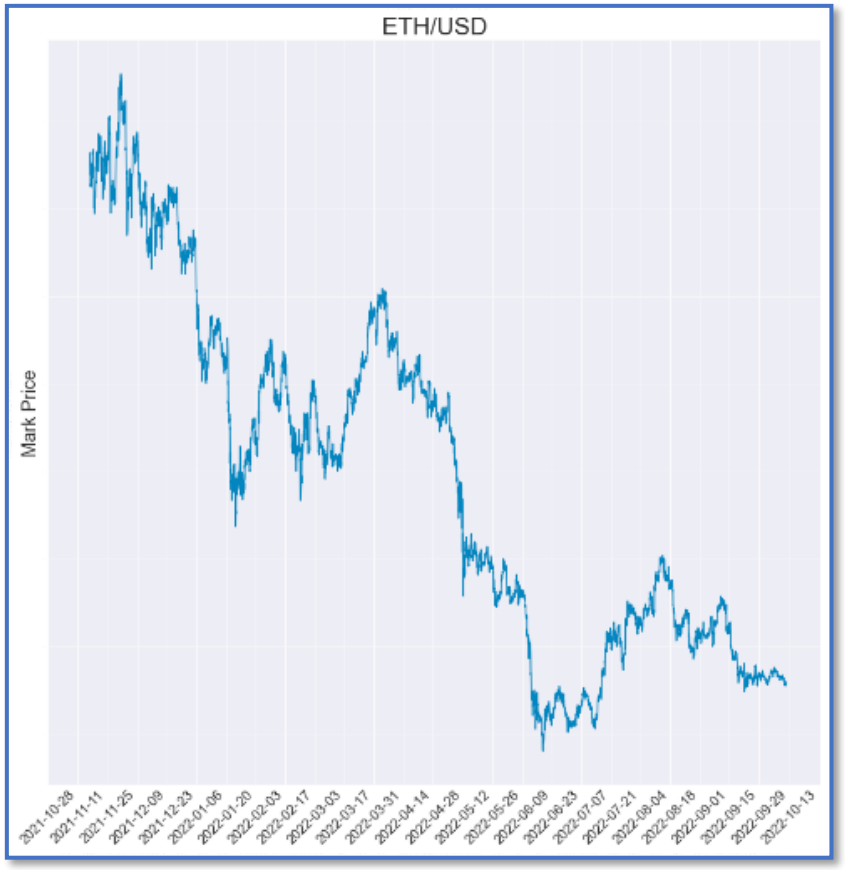

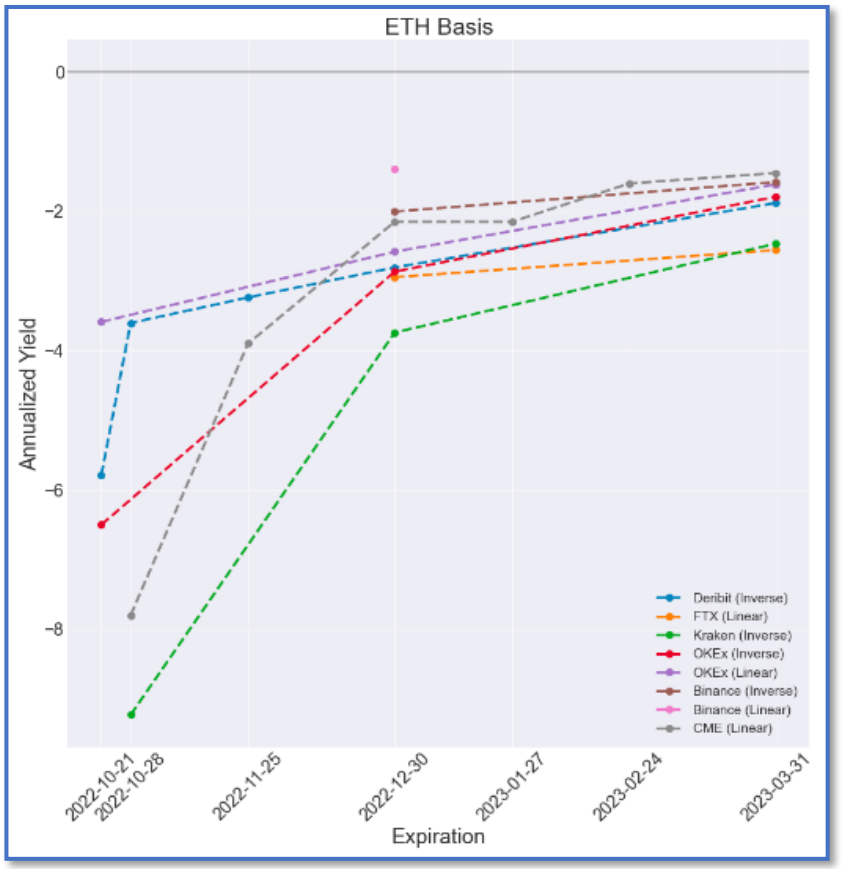

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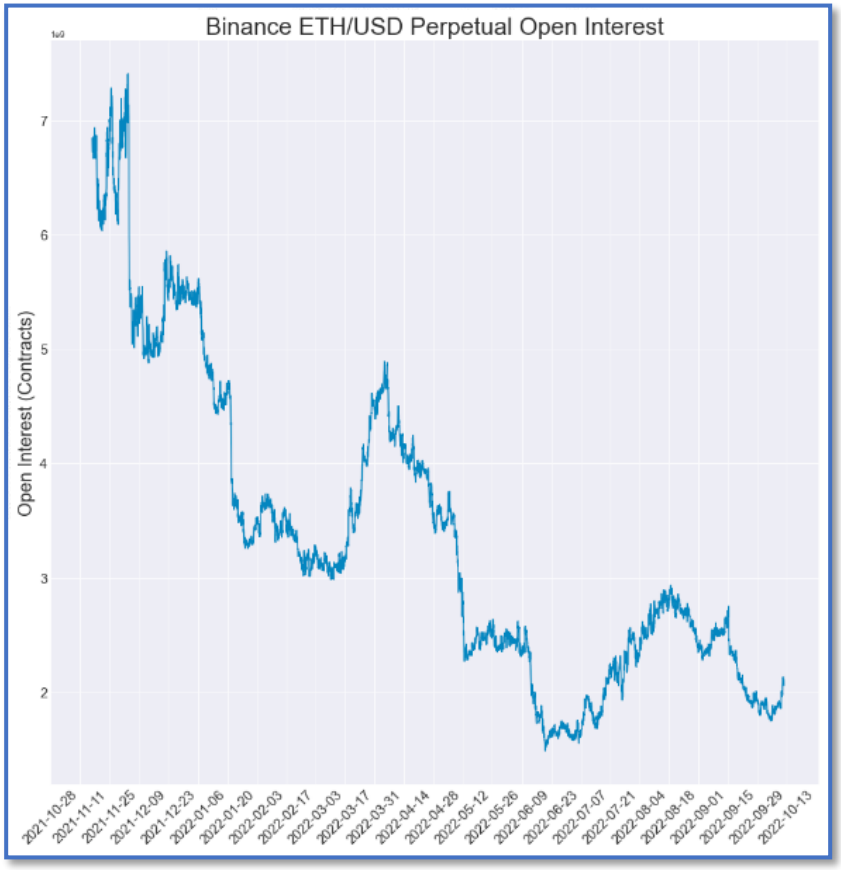
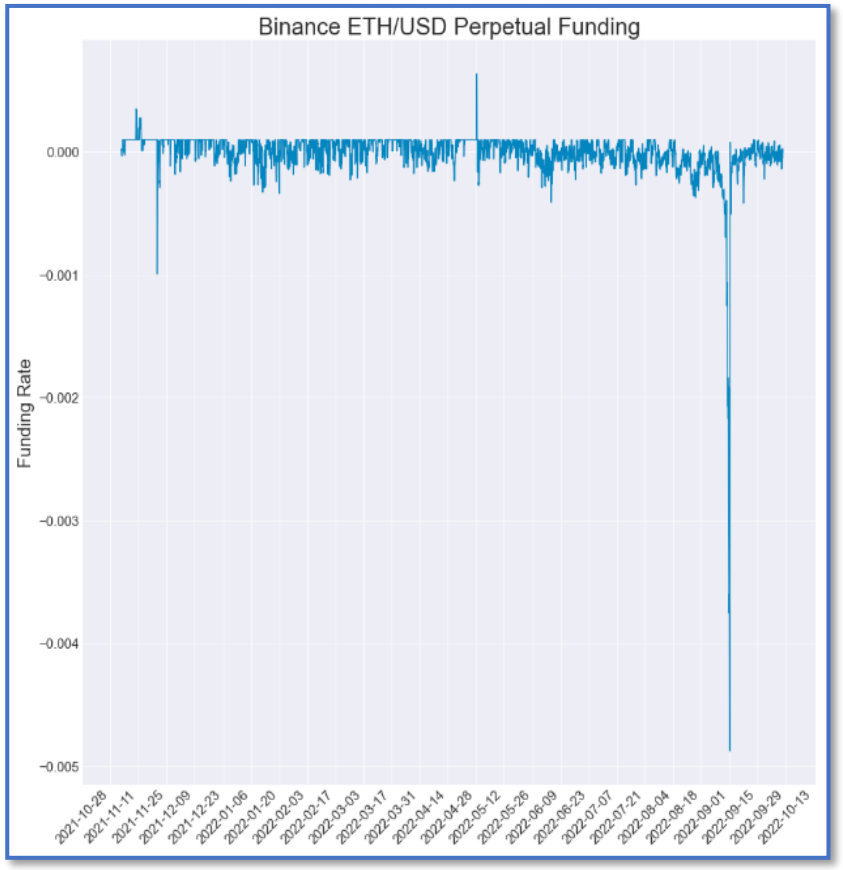
Ether: Open Interest and Funding





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