

Crypto Leaderboard

Rank	Name	Ticker	Price	24h	7d	30d	24h Vol \$m	MC \$m	1-Year Chart
1	Bitcoin	BTC	\$23,819	-3%	5%	17%	29,718	453,562	
2	Ethereum	ETH	\$1,877	-3%	16%	68%	17,425	225,108	
3	Tether	USDT	\$1.00	0%	0%	0%	53,540	66,913	
4	USD Coin	USDC	\$1.00	0%	0%	0%	6,616	53,785	
5	BNB	BNB	\$320	-3%	3%	39%	1,201	52,221	
6	Ripple	XRP	\$0.37	-3%	0%	15%	1,116	18,322	
7	Binance	BUSD	\$1.00	0%	0%	0%	5,877	17,828	
8	Cardano	ADA	\$0.53	-2%	5%	20%	600	17,789	
9	Solana	SOL	\$42.76	-4%	10%	22%	1,204	14,833	
10	Polkadot	DOT	\$9.16	-3%	13%	41%	580	10,430	

Top & Bottom Performers - Top 100 Tokens

24h		7 Days		30 Days		90 Days		365 Days	
HT	17%	CEL	112%	CEL	228%	CEL	229%	SAND	104%
10SET	6%	DCR	31%	ETC	190%	ETC	97%	FXS	101%
OKB	4%	NEAR	31%	LDO	169%	QNT	73%	NEAR	73%
CEL	3%	LINK	25%	BTG	102%	LDO	72%	AVAX	72%
EGLD	-7%	LEO	-6%	AMP	-6%	BCH	-34%	AMP	-86%
FTT	-7%	DFI	-6%	XCN	-8%	GMT	-38%	FLOW	-87%
RUNE	-7%	10SET	-7%	10SET	-8%	AMP	-40%	ICP	-87%
LDO	-9%	APE	-9%	LEO	-11%	DFI	-69%	FIL	-88%

Category Performance

Category	1d	7d	30d	90d	365d	Ecosystem	1d	7d	30d	90d	365d
CEXs	3%	4%	24%	-3%	-7%	Polkadot	-1%	10%	38%	4%	-65%
Smart Contract	-1%	4%	40%	-6%	-50%	Gnosis Chain	-1%	8%	41%	-1%	-61%
DeFi	-1%	1%	38%	-4%	-70%	Polygon	0%	5%	40%	14%	-49%
IoT	0%	1%	23%	0%	-44%	Avalanche	-1%	5%	41%	7%	-55%
DEX / B&L	-1%	1%	35%	5%	-67%	Solana	-1%	5%	23%	-15%	-66%
Privacy	0%	0%	39%	-4%	-62%	Cosmos	-1%	3%	32%	-11%	-66%
Meme	0%	0%	46%	9%	104%	BSC	-2%	2%	42%	24%	-57%
NFTs	-1%	-2%	39%	-9%	-31%	Terra	-1%	-4%	8%	-57%	-96%
Gaming	-2%	-2%	25%	-22%	40%						
Dist. Computing	-1%	-2%	26%	-7%	-74%						
DAOs	-1%	-3%	33%	8%	-69%						

DeFi

Total Value Locked, LTM, \$b

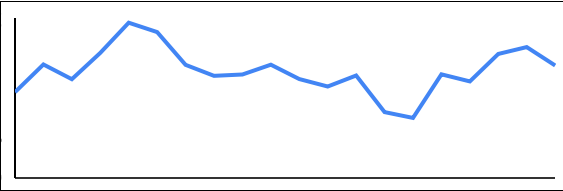
Top TVL By Protocol, \$b

Protocol	TVL (\$b)
MKR	~8
UNI	~7
AAVE	~5
CRV	~4
CX	~3

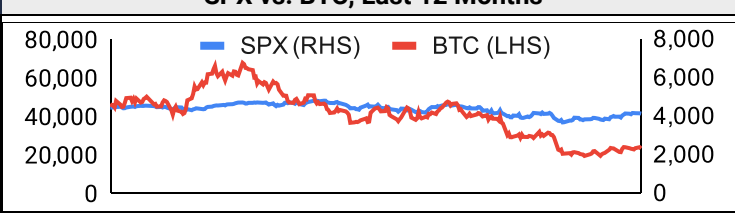
DefiPulse Index, LTM

Trading Volume

Aggregate Volumes by Product, \$b					Top Derivatives Exchanges, \$m and bps					Top Spot Exchanges, \$m		
	1d	7d	30d	O/I	Exchange	1d Vol	O/I	Mkr	Tkr	Exchange	Score	1d Vol
Spot	39	197	1,040	n/a	Binance	59,399	20,114	2.0	4.0	Binance	9.9	16,887
Perpetuals	77	405	2,080	22	FTX	6,016	3,950	2.0	7.0	FTX	8.0	1,938
Futures	1	4	19	2	OKX	15,591	4,611	2.0	5.0	Coinbase	7.8	2,053
Options	0	0	0	0	KuCoin	3,959	1,751	2.0	6.0	Kraken	7.6	598

20 Day Volume - Top 100 Tokens, \$b					Top Volume, 1d, \$m		Top Volume, %20d Avg		Low Volume, %20d Avg	
					USDT	55,519	FTT	308%	XRD	44%
					BTC	32,421	MKR	288%	QNT	48%
					ETH	19,606	HT	275%	LEO	48%
					USDC	6,601	BTG	185%	MATIC	50%
					BUSD	5,817	STETH	184%	10SET	54%

Traditional Finance

Global Equity Markets*							SPX vs. BTC, Last 12 Months	
	US	USGrwth	UK	Germany	Japan	HK		
1D	2%	-1%	-1%	0%	0%	1%		
7D	2%	1%	2%	2%	2%	0%		
90D	5%	9%	-3%	-7%	0%	0%		
365D	-6%	-12%	-7%	-32%	-18%	-18%		

10-Year Treasury Yields							Commodities & FX					
	US	Brazil	UK	Germany	Japan	HK	Last	WTI	Gas	Gold	EUR/USD	USD/JPY
Last	2.86%	12.26%	2.10%	0.97%	0.19%	2.64%	Last	93	8.6	1,804	1.03	133.7
1d Chg	-0.026	+0.048	+0.0380	0	-0.002	+0.054	1d % Chg	-1.73%	-3.49%	-0.20%	-0.32%	+0.48%

Crypto News

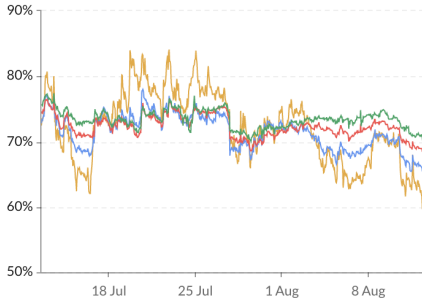
- [Picpay Rolls Out Crypto Trading Options to More Than 30 Million Users in Brazil – Exchanges Bitcoin News - Bitcoin News](#)
- [Kenyan Electoral Board Designs A Transparent Voting System That Mirrors The Bitcoin Blockchain - Forbes](#)
- [BTC mining stocks double in a month as production ramps - Cointelegraph](#)
- [Ripple casts eye over bankrupt crypto lender Celsius - Finextra](#)
- [Celsius Creditors Move to Block Company From Selling Mined Bitcoin - Decrypt](#)
- [Bitcoin Miner Genesis Digital Secures 708 MW Capacity, Expects To Create 600 New Jobs - Bitcoin Magazine](#)
- [Huobi founder in talks to sell majority stake in crypto exchange: Bloomberg - The Block](#)
- [Lightning Network app Strike touts new Visa card - The Block](#)
- [Stronghold Digital Mining pushes back Q2 earnings due to 'significant announcement' - The Block](#)
- [Core Scientific beats on revenue, posts net loss in second quarter - The Block](#)
- [MakerDAO founder says it's 'almost inevitable' DAI will abandon USD peg - The Block](#)
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Market Update - August 12, 2022

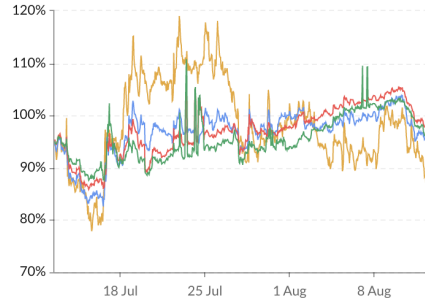
Crypto Options

BTC ATM Implied Vol, 1m



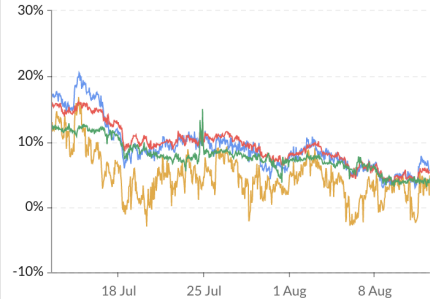
— 1wk ATM Vol Min: 59.6%, Max: 84.1%, Avg: 72.1%, Last: 61.3%
 — 1mth ATM Vol Min: 65.5%, Max: 78.0%, Avg: 71.5%, Last: 66.3%
 — 3mth ATM Vol Min: 68.4%, Max: 76.5%, Avg: 72.3%, Last: 69.0%
 — 6mth ATM Vol Min: 70.0%, Max: 77.4%, Avg: 73.4%, Last: 71.0%

ETH ATM Implied Vol, 1m



— 1wk ATM Vol Min: 78%, Max: 119%, Avg: 98%, Last: 88%
 — 1mth ATM Vol Min: 83%, Max: 104%, Avg: 97%, Last: 96%
 — 3mth ATM Vol Min: 86%, Max: 106%, Avg: 97%, Last: 98%
 — 6mth ATM Vol Min: 88%, Max: 111%, Avg: 96%, Last: 96%

BTC 25d Skew, 1m



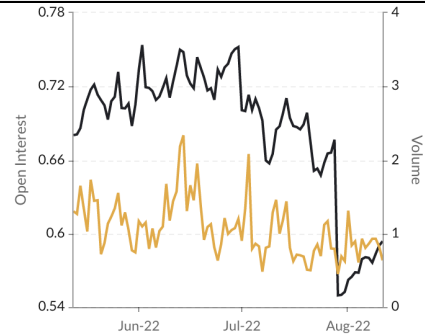
— 1wk 25D skew Min: -3%, Max: 17%, Avg: 5%, Last: 5%
 — 1mth 25D skew Min: 3%, Max: 21%, Avg: 9%, Last: 6%
 — 3mth 25D skew Min: 3%, Max: 16%, Avg: 9%, Last: 5%
 — 6mth 25D skew Min: 3%, Max: 15%, Avg: 8%, Last: 4%

ETH 25d Skew, 1m



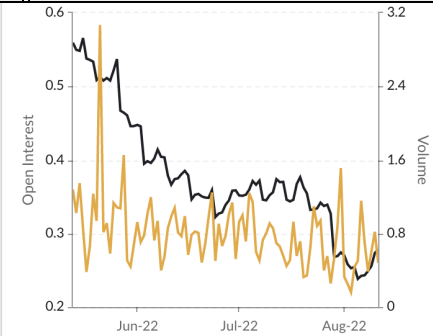
— 1wk 25D skew Min: -8%, Max: 16%, Avg: 4%, Last: 2%
 — 1mth 25D skew Min: -5%, Max: 17%, Avg: 5%, Last: 4%
 — 3mth 25D skew Min: -8%, Max: 15%, Avg: 4%, Last: 3%
 — 6mth 25D skew Min: -8%, Max: 15%, Avg: 3%, Last: 1%

BTC Put/Call Ratios, 3m



— Open Interest Min: 0.55, Max: 0.75, Avg: 0.69, Last: 0.59
 — Volume Min: 0.45, Max: 2.33, Avg: 1.07, Last: 0.64

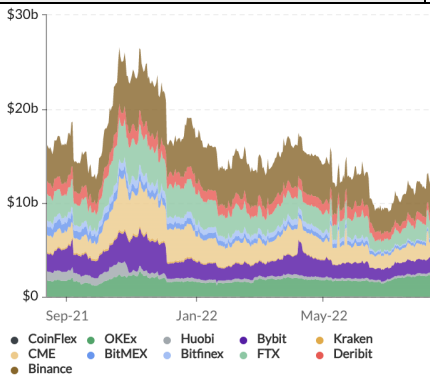
ETH Put/Call Ratios, 3m



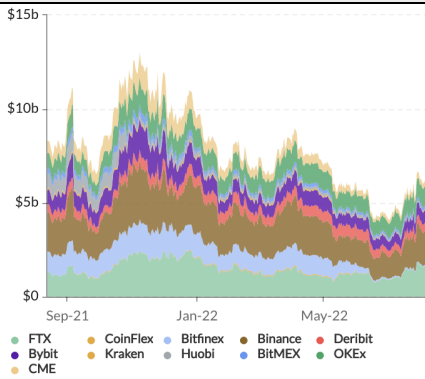
— Open Interest Min: 0.24, Max: 0.57, Avg: 0.38, Last: 0.28
 — Volume Min: 0.16, Max: 3.07, Avg: 0.80, Last: 0.48

Crypto Futures

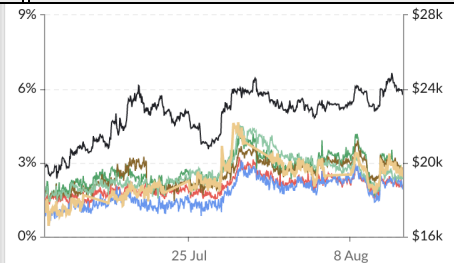
BTC Aggregate Open Interest, 1y



ETH Aggregate Open Interest, 1y

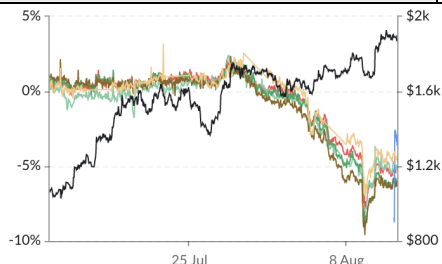


BTC Annlzd Rolling 3m Basis, 1m



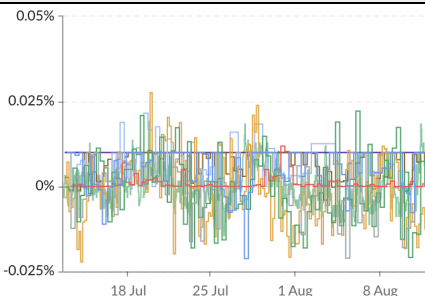
— Deribit Min: 1.18%, Max: 3.23%, Avg: 2.04%, Last: 2.04%
 — OKEx Min: 1.46%, Max: 4.28%, Avg: 2.70%, Last: 2.43%
 — Binance Min: 1.44%, Max: 3.91%, Avg: 2.54%, Last: 2.56%
 — BitMEX Min: 0.44%, Max: 3.11%, Avg: 1.75%, Last: 1.92%
 — FTX Min: 1.40%, Max: 4.54%, Avg: 2.62%, Last: 2.38%
 — CME* Min: 0.44%, Max: 4.65%, Avg: 2.32%, Last: 2.43%
 — BTC Spot Index Min: \$19.15k, Max: \$24.87k, Avg: \$22.57k, Last: \$23.68k

ETH Annlzd Rolling 3m Basis, 1m



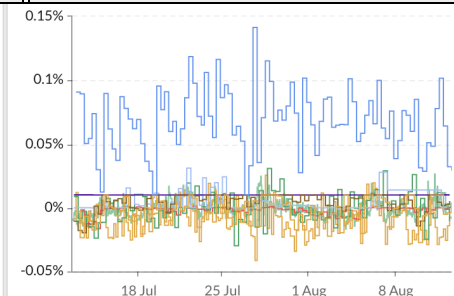
— Deribit Min: -7.95%, Max: 2.20%, Avg: -0.61%, Last: -5.08%
 — FTX Min: -8.63%, Max: 2.41%, Avg: -1.04%, Last: -5.23%
 — OKEx Min: -9.27%, Max: 1.84%, Avg: -0.84%, Last: -6.36%
 — Binance Min: -9.61%, Max: 2.38%, Avg: -1.10%, Last: -6.15%
 — BitMEX Min: -8.76%, Max: -2.57%, Avg: -4.23%, Last: -3.62%
 — CME* Min: -6.97%, Max: 3.21%, Avg: -0.52%, Last: -4.65%
 — ETH Spot Index Min: \$1.03k, Max: \$1.93k, Avg: \$1.56k, Last: \$1.87k

BTC Perp Swaps Funding, 1m



— FTX Avg: 0.0000% — Bybit Avg: 0.0100%
 — Binance Avg: 0.0066% — Bitfinex Avg: 0.0053%
 — Kraken Avg: -0.0011% — OKEx Avg: -0.0004%
 — Huobi Avg: 0.0015% — BitMEX Avg: 0.0054%
 — Deribit Avg: 0.0010%

ETH Perp Swaps Funding, 1m



— BitMEX Avg: 0.0679% — FTX Avg: -0.0005%
 — Kraken Avg: -0.0091% — Deribit Avg: -0.0022%
 — OKEx Avg: 0.0000% — Bitfinex Avg: 0.0048%
 — Bybit Avg: 0.0100% — Binance Avg: 0.0045%
 — Huobi Avg: -0.0031%



Market Update - August 12, 2022

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GSR's experienced team brings together decades of institutional trading expertise, while our industry-leading proprietary technology stack anchors everything we do.

Our main service areas are: market making; proprietary and algorithmic trading; client execution; structured products; risk management solutions; and portfolio investments.

For more information or if we can help with anything, please see gsr.io or contact us at gsr@gsr.io.

Required Disclosures

*Based on price returns for the following ETFs: VOO, QQQ, EWU, EWG, EWJ, and EWH.

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