

CoinIndex

Price · Indices · Events · News · Analytics

Crypto Finance global data provider for professionals

<https://coinindex.agency>

Overview

- **103** crypto exchanges connected
- **15 211** trading pairs
- **2 465** unique traded assets
- **5 min** interval collect data interval
- Automated recognize and adding new trading pairs
 - 15 exchanges updated manually
 - Up to 50 new trading pair added every day
- Collected ALL trades
 - Collected max of possible trades
 - Some exchanges provide only last 50...500 trades
- Store ALL collected data
- Point of Presence: USA (SF, NY), UK, Canada, Netherlands

Overview

- Each trade include
 - Canonical trading symbol, e.g. BTC/USD
 - Asset and currency code
 - Trade ID, from exchange or our unique (if not provided)
 - Price
 - Amount
 - Total sum, if provided, without trading fee or calculated
 - Trade type (BUY or SELL), if provided
 - Datetime (UTC) with seconds resolution

Price aggregation, per-exchange

- 15 min price aggregation
- Time-weighted average price
- Volume-weighted average price
- Median price
- Total traded amount
- Total trades for the period
- Open/High/Low/Close price and volume for the period
- Percent of price deviation (from pervious period),
for TWAP/VWAP/Mid

Price aggregation, per-asset (cross-exchange)

- 15 min price aggregation
- Time-weighted average price
- Volume-weighted average price
- Median price
- Total traded amount
- Total trades and exchanges at the period
- Open/High/Low/Close price and volume for the period
- Percent of price deviation (from pervious period),
for TWAP/VWAP/Mid

Price aggregation, cross-rate

- Based on cross-exchange aggregated price
- Use FX rates from global data provider, up to 10 min rate updates
- Store cross-rate for any calculated price
- Recalc price for major currency
 - Fiat: USD, EUR, GBP, CNY, JPY, RUB, BRL, KRW, INR, CHF, CAD, AUD, NZD
 - Crypto: BTC, ETH, XRP, LTC, DASH, XRP, BCH, WAVES, XMR, NEO, ZEC
- Percent of price deviation (from pervious period)
- Any additional recalc possible by request

Available API

- All data accessible over HTTP(s) JSON API
- FIX protocol
 - Q3'2018 – by request (in private mode)
 - Public release at the Q1'2019
- WebSockets will be released at Q2'2018
- CSV file for download (via FTP or HTTP)
- Any custom protocol or data format
 - By request
- API point: USA (SF, NY), Europe (AM), UK (London), Singapore
 - Other location – by request

What's next?

- New exchanges – up to 150 total connected (Q4'2018)
- Connecting to the Decentralize Exchanges (DEX)
- Collect prices for derivatives – Futures, Options, Swap`s
- 1 min latency for receiving trades from exchanges
- 5 min price aggregation
- Real-time prices – from exchanges with FIX or WebSocket API
- Orderbook collected
- Exchanges news and announcements feed
- Blockchain-based data audit

Exchanges list

Name	Trading pairs
Bittrex	271
WEX	51
Bithumb	12
Bitfinex	105
BitMEX	12
Coincheck	2
Poloniex	99
Coinone	9
Binance	268
GDAX	12
Coinfloor	9
HitBTC	21

Name	Trading pairs
Bitstamp	15
bitFlyer	3
Kraken	40
OKEx/Spot	21
Huobi.pro	194
Gemini	3
Zaif	28
Fisco	11
Exmo	46
YoBit	6 486
OkCoin/Intl	5
Waves DEX	594

Exchanges list

Name	Trading pairs
The Rock Trading	17
Coinrail	27
BitcoinTrade	23
GOPAX	25
Abucoins	36
C-CEX	758
Bit2C	4
SurBTC	11
Qryptos	84
CoinMate	4
Bitsane	37
Liqui	189

Name	Trading pairs
Braziliex	22
Bittylicious	34
Bleutrade	138
Bitex.la	1
Nevbit	2
Bitlish	27
ETHEXIndia	1
Nocks	1
CryptoMarket	3
ezBtc	1
Cryptox	7
Cobinhood	68

Exchanges list

Name	Trading pairs
Lbank	59
Gate.io	250
BTC Markets	11
CoinsBank	9
Korbit	5
Quoine	44
BTC-Alpha	65
BTC-trade.com.ua	7
KUNA	17
SouthXchange	172
Novaexchange	667
Bisq	76

Name	Trading pairs
Trade Satoshi	1019
Coingi	14
Dgtmarket	3
Coinnest	18
BitBay	24
BTCCUSDEXchange	1
LakeBTC	12
ZB	114
Bitcoin Indonesia	17
CryptoDerivatives	6
FreiExchange	15
Bitmaszyna	5

Exchanges list

Name	Trading pairs
ISX	1
LEOxChange	7
Nlexch	39
BTCBOX	5
EXX	95
Independent Reserve	9
BitMarket	6
AidosMarket	4
Kucoin	260
CoinFalcon	6
CEX.IO	29
Anybits	37

Name	Trading pairs
Gatecoin	50
Allcoin	52
BitGrail	7
CoinEgg	59
Negocie Coins	4
itBit	3
BX Thailand	55
Tidex	204
BTCTurk	3
QuadrigaCX	4
Cryptopia	586
Mercado Bitcoin	3

Exchanges list

Name	Trading pairs
BL3P	2
DSX	20
Bitbank	8
CoolCoin	29
Bitso	8
AEX	64
Livecoin	504
Luno	4
ACX	8

CoinIndex

Thanks for your attention!

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