



**Kaiko**  
smart data

## Data Debrief

*Every Monday*

Your weekly  
data-driven crypto  
market overview.

## Deep Dive

*Every Thursday*

In-depth analysis of  
the crypto trends  
that matter.



# Research Newsletters

Data-driven analysis read by thousands of  
industry professionals.

[kaiko.com/newsletters](https://kaiko.com/newsletters)

# Smart Data

Kaiko empowers businesses with actionable and reliable crypto asset data solutions.

Founded in 2014, Kaiko is the leading source of cryptocurrency market data, analytics, indices, and research, providing global connectivity to real time and historical data feeds. Kaiko's trusted data solutions power use cases across the investment lifecycle, serving more than 200 institutional and crypto-native enterprises.



## SOC 2 Type 2<sup>®</sup> compliant data

Kaiko undergoes a regular third-party audit to certify its products

**100+**

crypto exchanges

**10+ years**

historical market data

**> 99%**

API uptime

**40 Million**

daily API calls

**55+ Billion**

tick-level data points

**180,000**

spot, futures and options

# Powering use cases across the investment lifecycle



## Trading

From pre-trade to post-trade, we offer buy-side firms the solutions necessary to maximize profitability.



## Research and Analysis

We equip analysts and academics with the data they need to gain a deep understanding of markets.



## Financial Products

Build innovative investible products with the most reliable data in the industry.



## Market Infrastructure

Integrate live and historical cryptocurrency market data into your platform, app, or website.



## Tax, Audit & Accounting

Our pricing services guarantee Fair Market Value (FMV) pricing for a range of use cases.



## Regulators and Supervision

Reliable data shapes effective regulation, enabling regulators to enhance market oversight.



## Web3

Building DeFi products or monitor token health with reliable and manipulation resistant data feeds.



## Risk Management

Trustworthy analytics for unpredictable markets, empowering financial professionals.

# How it works

We collect and standardize data from 100+ unique sources and redistribute via the widest variety of distribution channels in the industry.

## Data Pools

### Centralized Markets - 100+

itBit kraken GEMINI Deribit  
Bitstamp BINANCE coinbase

### DeFi Protocols - 10+

linch SushiSwap Curve  
UNISWAP Balancer AAVE

## Data Extraction

 Internet Collection via REST and WebSocket

 Blockchain collection from Ethereum, Avalanche, BSC, and more.

## Data Products

### Market Data

- Trade Data
- Order Books
- Derivatives Data

### DeFi and Blockchain

- DEX Trades
- DEX Liquidity Pools
- Lending & Borrowing
- Wallet Data

### Analytics

- Pricing Services
- Asset & Exchange Metrics
- Risk Metrics
- IV

### Rates and Indices

- Digital Asset Rates
- Indices
- Custom Indices
- Exchange Ranking

## Data Distribution

### Kaiko Distribution

REST + Stream  Snowflake   
Google GCP  AWS S3   
Azure  BigQuery 

### Private Networks

ICE Extranet  BT Extranet   
IPC Extranet  BPIPE 

### Blockchain Oracles

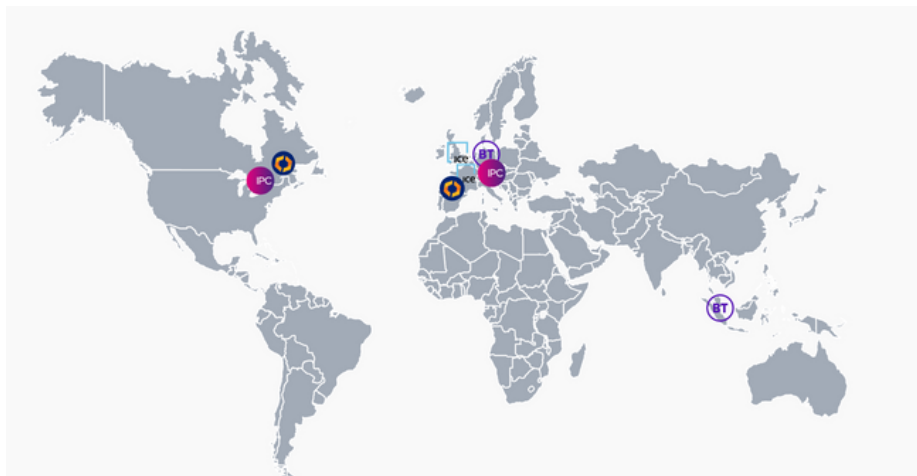
Kaiko oracle     
Web3 oracles  

### Financial Terminals

Messari  Terminal  Bloomberg  
Refinitiv Eikon  Deutsche Borse 

# Versatile Connectivity

Kaiko's data services are accessible to match all profiles: cloud, on-prem, hybrid.



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## Kaiko data is available with the following distributors:

### ICE - X-Connect:

- London Slough (LD4)
- Paris Telehouse (TH2)

### BT - X-Connect:

- Singapore (SG1)
- Frankfurt (FR5)

### IPC - X-Connect:

- Cologix Montreal (MTL3)
- Frankfurt (FR5)

**Our data is also distributed via the Internet from our data centers located in Beauharnois, Canada and France.**



REST API



CSV File Export



Stream

# Data products

## Trade Data

Tick-level trades and aggregated data from the world's leading cryptocurrency exchanges.



### Tick-Level Trade Data

Every transaction on an exchange: price, volume, and direction

**Granularity:** Tick-Level  
**Delivery:** CSV, API, Stream



### OHLCV Candlesticks

[Open, High, Low, Close, Volume] candlestick data

**Granularity:** s/m/h/d  
**Delivery:** CSV, API, Stream



### VWAP (Average Price)

[Volume Weighted Average Price] data

**Granularity:** s/m/h/d  
**Delivery:** CSV, API, Stream

## Order Book Data

The most granular liquidity data in the industry optimized for quantitative analysis



### Tick-Level Updates

All added, changed, and removed bids and asks

**Granularity:** Tick-Level  
**Delivery:** CSV, Stream



### Top of Book

The best bid and best ask on an order book

**Granularity:** Tick-Level  
**Delivery:** CSV, Stream



### Order Book Snapshots

All bids and asks placed within 10% of the mid price

**Granularity:** mn  
**Delivery:** CSV, API



### Order Book Metrics

Spread, depth and price slippage, derived from order book snapshots

**Granularity:** Snapshot or m/h/d  
**Delivery:** API



### Aggregated Quotes

Compliant price quotes for crypto assets, aggregated across trusted exchanges

**Granularity:** 1s  
**Delivery:** Stream

## Derivatives Data

Market data and analytics covering the entire crypto derivatives market.



### Derivatives Metrics

Open interest, funding rates, and other contract-specific metrics

**Granularity:** mn

**Delivery:** CSV, API



### Implied Volatility

Smiles and Surfaces updated every minute, adapted for crypto markets

**Granularity:** 1m

**Delivery:** API



### Market Data

All Trade and Order Book products, for all derivatives contracts

**Granularity:** Tick/Aggregates

**Delivery:** CSV, REST, BigQuery and Stream

## DeFi & Blockchain

Data collected from blockchain networks for the most liquid DeFi protocols.



### DEX Trade Data

All swaps on the most liquid decentralized exchanges, normalized and consolidated

**Granularity:** Tick-Level, Block-by-Block

**Delivery:** CSV, API, Stream



### DEX Liquidity Pool Data

Mints, burns and token reserves for thousands of liquidity pools

**Granularity:** Tick-Level, Block-by-Block

**Delivery:** CSV, API



### Lending & Borrowing

All swaps on the most liquid decentralized exchanges, normalized and consolidated

**Granularity:** Tick-Level, Block-by-Block

**Coverage:** AAVE, MAKER, Compound, Cream

**Collection:** Ethereum

**Delivery:** CSV, API



### Wallet Data

An account-like description of every single blockchain wallet's token holdings over time

**Granularity:** Tick-Level, Block-by-Block

**Coverage:** Ethereum, Bitcoin, Binance, Smart Chain, and more

**Delivery:** CSV, Google BigQuery



## Pricing Services

## Regulatory-compliant single asset price feeds for fair value reporting.



### Robust Pair Prices

Outlier-resistant price feeds aggregated across real trading pairs

**Granularity:** s/m/h/d

**Delivery:** API



### Cross Prices

Synthetic fiat or crypto conversions for all assets

**Granularity:** s/m/h/d

**Delivery:** API, Stream



### Oanda FX Rates

IRFS compliant FX rates for 70+ FOREX pairs, in partnership with Oanda

**Granularity:** m/h/d

**Delivery:** API

## Portfolio Solutions

## Portfolio tools designed for professional risk management.



### Portfolio Valuation

Customizable single and multi-asset price feeds

**Granularity:** mn/h/d

**Delivery:** CSV, API, Stream



### Value at Risk (VaR)

Daily Value at Risk (VaR) estimator for single and multi-asset portfolios

**Granularity:** d

**Delivery:** CSV, API

## Liquidity Metrics

## The ultimate toolkit for analyzing crypto asset liquidity.



### Asset Metrics

Aggregated volume and depth across all markets, converted to USD

**Granularity:** h/d

**Delivery:** API



### Exchange Metrics

Aggregated volume for all instruments on an exchange, converted to USD

**Granularity:** h/d

**Delivery:** API

## Rates & Indices

Price feeds for financial professionals and product issuers, compliant with EU BMR regulation.



### Digital Asset Rates

Trusted and reliable single-asset rates, administered by Kaiko Indices

**Granularity:** 5s  
**Delivery:** CSV, Stream



### Blue Chip Indices

A comprehensive suite of Indices benchmarking the top digital assets

**Granularity:** 5s  
**Delivery:** Stream



### Custom Indices

Built by our team of experts, for innovative products

**Granularity:** Any  
**Delivery:** Any



### Exchange Ranking

A classification of centralized crypto exchanges based on a proprietary methodology



### Live Indices Dashboard

A real time platform displaying Kaiko's suite of Rates and Indices



# Trusted information from all markets, on all networks.

Learn more about our data  
solutions.  
[www.kaiko.com](http://www.kaiko.com)

Contact us to discuss our  
products.  
[sales@kaiko.com](mailto:sales@kaiko.com)



## OUR CLIENTS

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**Bitstamp**



**Bloomberg**



**GEMINI**



**AAVE**



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