Kaiko

Cryptocurrency Market Data for Hedge Funds

Kaiko is the leading source of cryptocurrency market data, providing businesses with industrial grade and regulatory compliant data.

We empower market participants with global connectivity to real time and historical data feeds across the world's leading centralized and decentralized cryptocurrency exchanges.

Kaiko's proprietary products are built to empower financial institutions and cryptocurrency businesses with solutions ranging from portfolio valuation to strategy backtesting, performance reporting, charting, analysis, indices, pre- and post-trade.

Smart Data

With more than 10 years of historical data and a coverage of 150,000 spot, futures and options over 100+ centralized and decentralized exchanges, our clients benefit from the most advanced coverage in the industry.

Asset managers use our API to track live markets, identify investment opportunities, value their portfolios in real-time and use our historical data sets to backtest strategies. Our products range from price display into any fiat currency to simple trading and analytics or multi-asset valuation.

Our data can be delivered with full history or in real time, through API, gRPC, file export, or private networks (ICE, IPC, BT Radianz).

Industrial grade market data for financial institutions

100+ crypto exchange & DEXs

10+ years hystorical market data

>99% API uptime

100 Million API calls per week

55+ Billion thick-level data points

150,000+ spot, futures and options

Products tailored to the needs of fund managers

NAV Calculations

Historical Backtesting

Allocation Strategies

Index Structuring

Charting and Analytics

Portfolio Valuation

Products for Hedge Funds

CENTRALIZED EXCHANGE
TRADE DATA

Tick-Level Trade Data

Every executed transaction on an exchange, including the price, volume, and trade direction

CENTRALIZED EXCHANGE
TRADE DATA

VWAP (Average Price)

[Volume Weighted Average Price] data in granularities ranging from 1 minute to 1 day

DERIVATIVES DATA

Derivatives Metrics

Cryptocurrency futures, options, and perpetual futures contracts

Futures - Open Interest, Index Price, Mark Price, 24h Volume, Expiry

Perpetuals - Open Interest, Index Price, Mark Price, 24h Volume, Funding Rate, Predicted Funding Rate

Options - Open Interest, Strike Price, Mark Price, 24h Volume, Greeks, Implied Volatility

DERIVATIVES DATA

Derivatives Analytics

Implied Volatility Smiles and Surfaces on crypto options

SPOT ORDER BOOK DATA
DERIVATIVES ORDER BOOK DATA

Order Book Metrics

Bid-ask Spread - The difference between the best ask and the best bid

Aggregated Market Depth - Aggregated quantity of bids and asks at different ranges from the mid price

Price slippage - Simulated slippage for custom order sizes

DEFI DATA

Trades & Aggregates

Tick-level trade data and Aggregates for all available liquidity pools (OHLCV & VWAP)

PRICING SERVICES

Cross Prices

Synthetic fiat or crypto conversions for all assets

USE CASE

Standardized prices for all crypto assets, optimal for price display

200+ fiat currency conversions available for any altcoin, no matter how liquid

PRICING SERVICES

Asset Prices

Volume-weighted prices aggregated across real trading pairs

USE CASE

End-of-Day and intraday portfolio valuation

Multi-asset allocation strategy backtesting

PORTFOLIO SOLUTIONS

Value at Risk

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

PORTFOLIO SOLUTIONS

Custom Valuation

Customizable single and multi-asset price feeds

USE CASE

Track VWAPs across real trading pairs

Optimal for simple valuation, trading, charting and analytics

DEFI DATA

VWAP (Average Price)

[Volume Weighted Average Price] data in granularities ranging from 1 minute to 1 day

DEFI DATA

OHLCV Candlesticks

[Open, High, Low, Close, Volume] candlestick data in granularities ranging from 1 minute to 1 day

DEX Liquidity Pool Data

DEXs liquidity pools block-by-block depth and flows initiated by liquidity providers activity

Lending & Borrowing Protocols

Data from lenders and borrowers, such as:

- borrow amounts and rates

- repayments

- liquidations

- deposits

- withdrawals

RATES & INDICES

INDICES

Multi digital assets portfolio acting as market indicators, performance benchmarks, underlying for investment products

RATES

Mono asset indicator acting as market reference, performance benchmarks, underlying for investment products

SOC 2 compliant data

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

AICPA
SOC
aicpa.org/soc4so
SOC for Service Organizations | Service Organizations
TM

Learn more about our products for asset management, and let us know about your data requirements so we can set up a free trial of our data services or provide a custom price quote.

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