

Product page:

[CoinRoutes Cryptocurrency Quotes](#)

Description:

CoinRoutes RealPrice Indices represent real transactable prices for cryptocurrencies at various quantities, providing a robust and previously unavailable view into cryptocurrency markets. By constructing a consolidated order book across multiple trading venues and accounting for fees, realistic buy (RealAsk) and sell (RealBid) prices are determined for given trade sizes. Raw market data from exchanges is curated to account for technical and systemic issues, making for a more stable consolidated book.

30+ cryptocurrencies are covered, each with RealPrices reported at various market depths. Prices (USD) are quoted in 1-minute snapshots for the entire 24-hour day.

Filename pattern: cr-realprice-1m-yyyyymmdd-{Symbol}.zip (Zipped CSV file)

File grouping: 1 file per Index Symbol per day. Example: For ^BTC5RP on December 20, 2021: cr-realprice-1m-20211220-^BTC5RP.zip

Subscription delivery frequency & timing: Everyday (Monday - Sunday), expected by 12pm UTC for the previous day.

Layout & Field Definitions:

Field #	Column Name	Data Type	Field Description
1	symbol	String	Format: ^[BaseCurrency][IndexSize][ScalingFactor?]RP? <ul style="list-style-type: none"> • BaseCurrency: Code of currency being traded for • IndexSize: Quantity of base currency, ex: ^BTC5RP = Prices at a depth of 5 Bitcoins • ScalingFactor (Optional): Present when IndexSize needs scaling <ul style="list-style-type: none"> ○ "K": Index size is in thousands, ex: 5K (^LINK5KRP) = 5,000 LINK ○ "P": Index size is a percent of a unit, ex: 20P (^BTC20PRP) = 20% of 1 Bitcoin (i.e. 1/5th) • "RP" (Optional): Symbols may be optionally tagged with "RP" to signify a RealPrice index. Symbols without this tag have the same type of RealPrice data and the tag is only omitted because of symbol length limitations.
2	quote_datetime	Datetime	Date & Time in UTC: <ul style="list-style-type: none"> • Format: yyyy-mm-dd hh:mm:ss • 1-minute interval snapshots • Data is a snapshot at the moment in time • Day starts at 00:01:00 and ends at midnight (next calendar day). Ex: On 2021-03-12, the last snapshot 2021-03-13 00:00:00
3	base_currency	String	Code of currency being traded for
4	contra_currency	String	Code of currency quoted for prices (bid, ask, mid, trade_notional) At this time always United States Dollars (USD)
5	bid	Numeric	Consolidated bid across exchanges at given size and including fees. Empty if not available at the time interval
6	ask	Numeric	Consolidated ask across exchanges at given size and including fees. Empty if not available at the time interval
7	mid	Numeric	Mid of bid and ask

8	trade_notional	Numeric	Notional amount for hypothetical trade at given size and mid price: Mid*Index Size
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Coverage

Note: Market depth and liquidity can vary greatly among crypto currencies. For small-cap coins, source market data may not be as robust or reliable as for large-cap. As a result, bid or ask prices may not be able to be determined at a given depth, resulting in one-sided markets or skipped time intervals. Price movements may also be more erratic compared to coins trading on a large number of exchanges.

Coin	Description	Supported Sizes	Historical Start Date
AAVE	Aave	10 25 50 100 400	2020-10-17
ADA	Cardano	5,000 10,000 25,000 50,000 100,000	2019-11-27
ALGO	Algorand	100 1,000 5,000	2020-01-25
ATOM	Cosmos	75 150 300 600	2019-11-27
BAT	Basic Attention Token	100 200 500 1,000	2020-02-01
BCH	Bitcoin Cash	1 5 10 20 40 100	2019-11-27
BNB	Binance Coin	5 20 100 400	2020-04-14
BNT	Bancor	50 200 500 2,000	2020-12-15
BTC	Bitcoin	0.20 1 5 10 20	2019-11-27
DASH	Dash	5 10 20 50 100	2019-11-27
DOGE	Dogecoin	10,000 50,000 100,000 200,000 500,000	2021-02-12
DOT	Polkadot	250 1,000 2,500 5,000 10,000	2020-08-19
EOS	Eos	10 40 100 400 800	2019-11-27
ETC	Ethereum Classic	100 250 500 1,000 2,000	2019-11-27
ETH	Ethereum	5 20 50 100 200 400	2019-11-27
FIL	Filecoin	100 500 1,000 2,500 5,000	2020-10-16
KNC	Kyber Network	100 250 500 1,000 2,000	2020-03-10
LINK	Chainlink	100 500 1,000 2,500 5,000	2020-02-01
LTC	Litecoin	5 10 25 50 100 200	2019-11-27
MANA	Decentraland	500 1,250 3,000 10,000	2020-09-26
MATIC	Polygon	1,000 10,000 25,000 50,000 100,000	2021-03-12
MKR	Maker	2 5 10 25 50	2020-06-16
OMG	OMG	25 100 500 1,000 2,000	2020-05-28
OXT	Orchid	1,000 5,000 25,000	2020-07-12
QTUM	QTUM	25 100 500 1,000 2,000	2019-11-27
REP	Augur	15 75 250 5,000	2019-11-27
SOL	Solana	100 500 1,000 2,500 5,000	2021-09-16
UNI	Uniswap	50 250 1,000 2,500 5,000	2020-09-18
WAVES	Waves	250 1,000 5,000 20,000	2020-02-01
XLM	Stellar	500 2,000 9,000	2019-11-27
XRP	Ripple	5,000 25,000 50,000 100,000 200,000	2019-11-27
XTZ	Tezos	50 75 100 200 5,000	2019-11-27
ZEC	Zcash	5 10 20 50 100	2019-11-27
ZRX	0x	1,000 3,000 10,000 200,000	2019-11-27

Symbol List

Index Symbol	Base Currency	Qty	Description
^AAVE10RP	AAVE	10	Cboe 10 Aave / US Dollar RealPrice Index
^AAVE25RP	AAVE	25	Cboe 25 Aave / US Dollar RealPrice Index
^AAVE50RP	AAVE	50	Cboe 50 Aave / US Dollar RealPrice Index
^AAVE100	AAVE	100	Cboe 100 Aave / US Dollar RealPrice Index
^AAVE400	AAVE	400	Cboe 400 Aave / US Dollar RealPrice Index
^ADA5KRP	ADA	5000	Cboe 5000 Cardano / US Dollar RealPrice Index
^ADA10KRP	ADA	10000	Cboe 10K Cardano / US Dollar RealPrice Index
^ADA25KRP	ADA	25000	Cboe 25K Cardano / US Dollar RealPrice Index
^ADA50KRP	ADA	50000	Cboe 50K Cardano / US Dollar RealPrice Index
^ADA100K	ADA	100000	Cboe 100K Cardano / US Dollar RealPrice Index
^ALGO100	ALGO	100	Cboe 100 Algorand / US Dollar RealPrice Index
^ALGO1KRP	ALGO	1000	Cboe 1000 Algorand / US Dollar RealPrice Index
^ALGO5KRP	ALGO	5000	Cboe 5000 Algorand / US Dollar RealPrice Index
^ATOM75RP	ATOM	75	Cboe 75 Cosmos / US Dollar RealPrice Index
^ATOM150	ATOM	150	Cboe 150 Cosmos / US Dollar RealPrice Index
^ATOM300	ATOM	300	Cboe 300 Cosmos / US Dollar RealPrice Index
^ATOM600	ATOM	600	Cboe 600 Cosmos / US Dollar RealPrice Index
^BAT100RP	BAT	100	Cboe 100 Basic Attention Token / US Dollar RealPrice Index
^BAT200RP	BAT	200	Cboe 200 Basic Attention Token / US Dollar RealPrice Index
^BAT500RP	BAT	500	Cboe 500 Basic Attention Token / US Dollar RealPrice Index
^BAT1KRP	BAT	1000	Cboe 1000 Basic Attention Token / US Dollar RealPrice Index
^BCH1RP	BCH	1	Cboe 1 Bitcoin Cash / US Dollar RealPrice Index
^BCH5RP	BCH	5	Cboe 5 Bitcoin Cash / US Dollar RealPrice Index
^BCH10RP	BCH	10	Cboe 10 Bitcoin Cash / US Dollar RealPrice Index
^BCH20RP	BCH	20	Cboe 20 Bitcoin Cash / US Dollar RealPrice Index
^BCH40RP	BCH	40	Cboe 40 Bitcoin Cash / US Dollar RealPrice Index
^BCH100RP	BCH	100	Cboe 100 Bitcoin Cash / US Dollar RealPrice Index
^BNB5RP	BNB	5	Cboe 5 Binance Coin / US Dollar RealPrice Index
^BNB20RP	BNB	20	Cboe 20 Binance Coin / US Dollar RealPrice Index
^BNB100RP	BNB	100	Cboe 100 Binance Coin / US Dollar RealPrice Index
^BNB400RP	BNB	400	Cboe 400 Binance Coin / US Dollar RealPrice Index
^BNT50RP	BNT	50	Cboe 50 Bancor / US Dollar RealPrice Index
^BNT200RP	BNT	200	Cboe 200 Bancor / US Dollar RealPrice Index
^BNT500RP	BNT	500	Cboe 500 Bancor / US Dollar RealPrice Index
^BNT2KRP	BNT	2000	Cboe 2000 Bancor / US Dollar RealPrice Index
^BTC20PRP	BTC	0.2	Cboe 0.2 Bitcoin / US Dollar RealPrice Index
^BTC1RP	BTC	1	Cboe 1 Bitcoin / US Dollar RealPrice Index
^BTC5RP	BTC	5	Cboe 5 Bitcoin / US Dollar RealPrice Index
^BTC10RP	BTC	10	Cboe 10 Bitcoin / US Dollar RealPrice Index

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^DASH5RP	DASH	5	Cboe 5 Dash / US Dollar RealPrice Index
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^DOGE100K	DOGE	100000	Cboe 100K Dogecoin / US Dollar RealPrice Index
^DOGE200K	DOGE	200000	Cboe 200K Dogecoin / US Dollar RealPrice Index
^DOGE500K	DOGE	500000	Cboe 500K Dogecoin / US Dollar RealPrice Index
^DOT250RP	DOT	250	Cboe 250 Polkadot / US Dollar RealPrice Index
^DOT1KRP	DOT	1000	Cboe 1000 Polkadot / US Dollar RealPrice Index
^DOT2500	DOT	2500	Cboe 2500 Polkadot / US Dollar RealPrice Index
^DOT5KRP	DOT	5000	Cboe 5000 Polkadot / US Dollar RealPrice Index
^DOT10KRP	DOT	10000	Cboe 10K Polkadot / US Dollar RealPrice Index
^EOS10RP	EOS	10	Cboe 10 Eos / US Dollar RealPrice Index
^EOS40RP	EOS	40	Cboe 40 Eos / US Dollar RealPrice Index
^EOS100RP	EOS	100	Cboe 100 Eos / US Dollar RealPrice Index
^EOS400RP	EOS	400	Cboe 400 Eos / US Dollar RealPrice Index
^EOS800RP	EOS	800	Cboe 800 Eos / US Dollar RealPrice Index
^ETC100RP	ETC	100	Cboe 100 Ethereum Classic / US Dollar RealPrice Index
^ETC250RP	ETC	250	Cboe 250 Ethereum Classic / US Dollar RealPrice Index
^ETC500RP	ETC	500	Cboe 500 Ethereum Classic / US Dollar RealPrice Index
^ETC1KRP	ETC	1000	Cboe 1000 Ethereum Classic / US Dollar RealPrice Index
^ETC2KRP	ETC	2000	Cboe 2000 Ethereum Classic / US Dollar RealPrice Index
^ETH5RP	ETH	5	Cboe 5 Ethereum / US Dollar RealPrice Index
^ETH20RP	ETH	20	Cboe 20 Ethereum / US Dollar RealPrice Index
^ETH50RP	ETH	50	Cboe 50 Ethereum / US Dollar RealPrice Index
^ETH100RP	ETH	100	Cboe 100 Ethereum / US Dollar RealPrice Index
^ETH200RP	ETH	200	Cboe 200 Ethereum / US Dollar RealPrice Index
^ETH400RP	ETH	400	Cboe 400 Ethereum / US Dollar RealPrice Index
^FIL100RP	FIL	100	Cboe 100 Filecoin / US Dollar RealPrice Index
^FIL500RP	FIL	500	Cboe 500 Filecoin / US Dollar RealPrice Index
^FIL1KRP	FIL	1000	Cboe 1000 Filecoin / US Dollar RealPrice Index
^FIL2500	FIL	2500	Cboe 2500 Filecoin / US Dollar RealPrice Index
^FIL5KRP	FIL	5000	Cboe 5000 Filecoin / US Dollar RealPrice Index
^KNC100RP	KNC	100	Cboe 100 Kyber Network / US Dollar RealPrice Index
^KNC250RP	KNC	250	Cboe 250 Kyber Network / US Dollar RealPrice Index
^KNC500RP	KNC	500	Cboe 500 Kyber Network / US Dollar RealPrice Index
^KNC1KRP	KNC	1000	Cboe 1000 Kyber Network / US Dollar RealPrice Index
^KNC2KRP	KNC	2000	Cboe 2000 Kyber Network / US Dollar RealPrice Index
^LINK100	LINK	100	Cboe 100 Chainlink / US Dollar RealPrice Index
^LINK500	LINK	500	Cboe 500 Chainlink / US Dollar RealPrice Index
^LINK1KRP	LINK	1000	Cboe 1000 Chainlink / US Dollar RealPrice Index

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^LINK2500	LINK	2500	Cboe 2500 Chainlink / US Dollar RealPrice Index
^LINK5KRP	LINK	5000	Cboe 5000 Chainlink / US Dollar RealPrice Index
^LTC5RP	LTC	5	Cboe 5 Litecoin / US Dollar RealPrice Index
^LTC10RP	LTC	10	Cboe 10 Litecoin / US Dollar RealPrice Index
^LTC25RP	LTC	25	Cboe 25 Litecoin / US Dollar RealPrice Index
^LTC50RP	LTC	50	Cboe 50 Litecoin / US Dollar RealPrice Index
^LTC100RP	LTC	100	Cboe 100 Litecoin / US Dollar RealPrice Index
^LTC200RP	LTC	200	Cboe 200 Litecoin / US Dollar RealPrice Index
^MANA500	MANA	500	Cboe 500 Decentraland / US Dollar RealPrice Index
^MANA1250	MANA	1250	Cboe 1250 Decentraland / US Dollar RealPrice Index
^MANA3KRP	MANA	3000	Cboe 3000 Decentraland / US Dollar RealPrice Index
^MANA10K	MANA	10000	Cboe 10K Decentraland / US Dollar RealPrice Index
^MATIC1K	MATIC	1000	Cboe 1000 Polygon / US Dollar RealPrice Index
^MATIC10K	MATIC	10000	Cboe 10K Polygon / US Dollar RealPrice Index
^MATIC25K	MATIC	25000	Cboe 25K Polygon / US Dollar RealPrice Index
^MATIC50K	MATIC	50000	Cboe 50K Polygon / US Dollar RealPrice Index
^MATIC100K	MATIC	100000	Cboe 100K Polygon / US Dollar RealPrice Index
^MKR2RP	MKR	2	Cboe 2 Maker / US Dollar RealPrice Index
^MKR5RP	MKR	5	Cboe 5 Maker / US Dollar RealPrice Index
^MKR10RP	MKR	10	Cboe 10 Maker / US Dollar RealPrice Index
^MKR25RP	MKR	25	Cboe 25 Maker / US Dollar RealPrice Index
^MKR50RP	MKR	50	Cboe 50 Maker / US Dollar RealPrice Index
^OMG25RP	OMG	25	Cboe 25 OMG / US Dollar RealPrice Index
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^OXT1KRP	OXT	1000	Cboe 1000 Orchid / US Dollar RealPrice Index
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^REP75RP	REP	75	Cboe 75 Augur / US Dollar RealPrice Index
^REP250RP	REP	250	Cboe 250 Augur / US Dollar RealPrice Index
^REP5KRP	REP	5000	Cboe 5000 Augur / US Dollar RealPrice Index
^SOL100RP	SOL	100	Cboe 100 Solana / US Dollar RealPrice Index
^SOL500RP	SOL	500	Cboe 500 Solana / US Dollar RealPrice Index
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^SOL2500	SOL	2500	Cboe 2500 Solana / US Dollar RealPrice Index
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^WAVES250	WAVES	250	Cboe 250 Waves / US Dollar RealPrice Index
^WAVES1K	WAVES	1000	Cboe 1000 Waves / US Dollar RealPrice Index
^WAVES5K	WAVES	5000	Cboe 5000 Waves / US Dollar RealPrice Index
^WAVES20K	WAVES	20000	Cboe 20K Waves / US Dollar RealPrice Index
^XLM500RP	XLM	500	Cboe 500 Stellar / US Dollar RealPrice Index
^XLM2KRP	XLM	2000	Cboe 2000 Stellar / US Dollar RealPrice Index
^XLM9KRP	XLM	9000	Cboe 9000 Stellar / US Dollar RealPrice Index
^XRP5KRP	XRP	5000	Cboe 5000 Ripple / US Dollar RealPrice Index
^XRP25KRP	XRP	25000	Cboe 25K Ripple / US Dollar RealPrice Index
^XRP50KRP	XRP	50000	Cboe 50K Ripple / US Dollar RealPrice Index
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^ZEC100RP	ZEC	100	Cboe 100 Zcash / US Dollar RealPrice Index
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