NEWCHANGEFX

NCFX Data via API – FX Spot Benchmarks Collection

NCFX benchmark mid-rates for spot FX are calculated every 50 milliseconds and published in real time. This live stream is recorded into a historical tick database with millisecond granularity. Our raw FX Benchmark tick database now extends to more than four years of benchmark data in 70+ currency pairs. This data can be accessed through NCFX Historic Data API's that have been designed to be robust, scalable and fast. Numerous different use cases are supported where a high-quality independent data source is needed to augment a deeper understanding of FX trading by facilitating enhanced analytics. To help our clients quickly obtain the information they are looking for we have built specific request functionality into separate API calls known as "endpoints".

The NCFX family of Spot Benchmark APIs currently support four endpoints:

1. **Time-Series**: This enables users to look up all NCFX mid-rates between a specified start-time and a specified end-time for the requested currency pairs. The API supports multiple currency pair requests and/or multiple time frame requests in the same call.

2. **Last-Rate**: This enables users to call the last recorded mid-rate tick that was published prior to a specified datetime stamp for a given currency pair. The API supports multiple currency pair requests and/or multiple datetime stamp requests in the same call.

3. **OHLC**: This enables users to request the Open, High, Low and Close price within a specified user defined interval which is repeated over a specified user defined duration. Users can specify calls from a minimum 1-second out to a 1-day interval period. The API supports multiple requests in the same call.

4. **TWAP**: This calculates the Time-Weighted-Average-Price between a specified start-time and a specified end-time for the requested currency pair. The TWAP can be calculated for interval periods ranging from 1-second granularity out to 1-day. The API supports multiple requests in the same call.

Separate collections for Forwards/Outrights and more advanced Analytics are also available. Please contact your NCFX representative for more information, or email: info@newchangefx.com

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