

The CVX - Cryptocurrency Volatility Index

The Cryptocurrency Volatility Index (CVX) is calculated from cryptocurrency option prices, representing the market's expectation of future volatility. Our method addresses the challenging liquidity environment of this young asset class and allows us to extract stable market implied volatilities. The index methodology is documented in the peer-reviewed publication: Woebbecking, F. Cryptocurrency volatility markets. Digital Finance, 3, 273–298 (2021). <https://doi.org/10.1007/s42521-021-00037-3>

Website: <https://www.thecvx.com/>

For additional data (e.g. real-time, intraday) and general inquiries please contact data@thecvx.com

APIs

/api/chart

The data that is displayed at www.thecvx.com

Endpoint: <https://thecvx.com/api/chart>

```
import requests
response = requests.get('https://thecvx.com/api/chart')
print(response.json())
```

/api/data

A more flexible API to retrieve CVX data with access to real-time/intraday data.

Endpoint: <https://thecvx.com/api/data>

Parameters:

- **key**: Contact data@thecvx.com to get your own API key or use the demo key below. (This parameter is required)
- **freq**: the frequency of data, can be {month, week, day, hour}. Please note that intraday timestamps are stored in Coordinated Universal Time (UTC). Might require an intraday subscription. (This parameter is required)
- **start**: The starting date for historical data, leave this blank to receive only the latest values. (This parameter is optional)
- **format**: Output format of the data, can be {list (default), split, records}. (This parameter is optional)

```
import requests
payload = {'key': 'C2EJhfoPuo4xonK4vrTtmBPsB8I42oah', # Required
          'freq': 'day', # Required
          'start': '2021-11-20', # Optional
          'format': 'records', # Optional
          }
response = requests.get('https://thecvx.com/api/data', params=payload)
print(response.json())
```

Legal

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