

Profit01 – Basic 1d (as of 01.07.2024)

Currency:

- BTC or ETH

Resolution:

- 1d (daily ticks at 08:00 UTC)

Instruments and data points:

Perpetual and Index file (csv and xlsx)

- First timestamp: 2023-01-01 08:00
- Last timestamp: 2024-06-30 08:00
- Data points:
 - Timestamp
 - Deribit Perpetual:
 - Open Price (in USD)
 - Indicative Funding 24h (rate): Daily interest rate based on aggregated three last published 8h interest rates
 - Index: Reference rate (in USD) based on Deribit, Bitstamp or Coinbase

Deribit Futures (one file per instrument)

- Instruments (expiration dates): Every Friday from 06JAN23 to 28JUN24 (78 instruments)
- First timestamp: first 08:00 UTC data point of trading of the respective instrument
- Last timestamp: 08:00 UTC of the expiration day of the respective instrument
- Data points:
 - Timestamp
 - Open Price (in USD)
 - \$ Premium (in USD)
 - % Premium
 - % APR: Annualized Premium based on days until expiration

File structure examples:

Basic1d-BTC-Perp.xlsx

timestamp	open	index	indicative_funding_24h
2023-01-01 08:00	16519	16516.63	5.30472E-06
2023-01-02 08:00			
2023-01-03 08:00			
...			
2024-06-30 08:00			

BTC-29DEC23-1d-demo.xlsx

timestamp	open	\$ premium	% premium	% APR
2022-12-31 08:00	16513.5	-41.13	-0.248450131	-0.249819003
2023-01-01 08:00				
2023-01-02 08:00				
...				
2023-12-29 08:00				

Disclaimer: All data is compiled based on the information collected from the respective exchanges. Profit01 does not guarantee the accuracy or completeness of the data.