

## Profit01 – High Frequency 60' (as of 01.07.2024)

### Currency:

- BTC or ETH

### Resolution:

- 60 min (ticks at full hour)

### Instruments and data points:

Perpetual and Index file (csv and xlsx)

- Package 2019-2022:
  - First timestamp: 2019-05-01 00:00
  - Last timestamp: 2022-12-31 23:00
- Package 2023-Mid. 2024:
  - First timestamp: 2023-01-01 00:00
  - Last timestamp: 2024-06-30 23:00
- Data points:
  - Timestamp
  - Deribit Perpetual:
    - Open Price (in USD)
    - Hour Low (in USD)
    - Hour High (in USD)
    - Close Price (in USD)
    - Hour Cost (Volume)
    - Interest 1h (funding rate)
    - Interest 8h (funding rate)
  - Index: Reference rate (in USD) based on Deribit, Bitstamp or Coinbase

Deribit Futures (one file per instrument)

- Instruments Package 2019-2022 (expiration dates):
  - 2019 (4 instruments): 29MAR19, 28JUN19, 27SEP19, 27DEC19
  - 2020 (4 instruments): 27MAR20, 26JUN20, 25SEP20, 25DEC20

- 2021 (46 instruments BTC / 43 instruments ETH): Every Friday from 19FEB21 (BTC) / 12MAR21 (ETH) to 31DEC21
- 2022 (52 instruments): Every Friday from 07JAN22 to 30DEC22
- Instruments Package 2023-Mid. 2024 (expiration dates):
  - 2023-2024 (78 instruments): Every Friday from 06JAN23 to 28JUN24
- First timestamp: first full hour 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)
  - Hour Low (in USD)
  - Hour High (in USD)
  - Close Price (in USD)
  - Hour Cost (Volume)
  - \$ Premium (in USD)
  - % Premium
  - % APR: Annualized Premium based on days until expiration

## File structure examples:

### BTC-Perp-60-2019-2022.xlsx

timestamp	open	low	high	close	cost	index	interest_1h	interest_8h
2019-05-01 00:00	5262.25	5262	5331	5296	13301580	5269.06	-5.29572E-05	-0.00031778
2019-05-01 01:00								
2019-05-01 02:00								
2022-12-31 23:00								

### BTC-Perp-60-2023-2024.xlsx

timestamp	open	low	high	close	cost	index	interest_1h	interest_8h
2023-01-01 00:00	16532	16502	16532	16525.5	629840	16530.98	1.84139E-06	5.709E-06
2023-01-01 01:00								
2023-01-01 02:00								
...								
2024-06-30 23:00								

### BTC-29DEC23-60.xlsx

timestamp	open	low	high	close	cost	\$ premium	% premium	% APR
2022-12-30 10:00	16448.5	16448.5	16451	16451	118990	-60.73	-0.36785483	-0.368949887
2022-12-30 11:00								
2022-12-30 12:00								
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.