

## Profit01 – Historic 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: 2019-05-02 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):
  - 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 31DEC23
  - 2022-2024 (130 instruments): Every Friday from 07JAN22 to 28JUN24
- 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:

Historic1d-BTC-Perp.xlsx

timestamp	open	index	indicative_funding_24h
2019-05-02 08:00	5333	5338.8	-0.000870179
2019-05-03 08:00			
2019-05-04 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.