Data Codebook- GROUP 3

Source credentials / data owner:

1. Bitcoin data - <https://www.kaggle.com/johnnyjai/bitcoin/data>

2. S&P 500 data – <https://finance.yahoo.com/quote/SPY?p=SPY>

We choose to take a dataset of S&P 500 index that call “SPDR S&P 500 ETF” (SPY).

SPY is the first, and most popular, ETF in the U.S. It tracks one of the most popular indexes in the world, the S&P 500 Index.

We chose to take a dataset of ETF and not for Index because that we want data about something that is tradeable.

3. VIX data - <https://finance.yahoo.com/quote/TVIX?p=TVIX>

We chose to take a dataset of VIX index that call “VelocityShares Daily 2x VIX ST ETN” (TVIX).

The VIX index which reflects implied volatility of the S&P 500 Index at various points along the volatility forward curve. The ETNs are linked to a multiple (2x) of the daily return of the index and do not represent an investment in the VIX.

We chose to take a dataset of ETN and not for Index because that we want data about something that is tradeable.

description of the data and its purpose

1. Bitcoin dataset include a data frame with 7 variables:

Date - date variable that describe the Trading date. format- Oct 19, 2017.

Open - numeric variable that describe the opening price at this date in number of $.

High - numeric variable that describe the high price at this date in number of $.

Low - numeric variable that describe the low price at this date in number of $.

Close - numeric variable that describe the close price at this date in number of $.

Volume - numeric variable that describe the number of total shares that are traded in a given day for Bitcoin.

Market Cup - Total equity market value of all Bitcoin.

2. S&P 500 dataset include a data frame with 6 variables:

Date - date variable that describe the trading date. (format- 25/11/2015)

Open - numeric variable that describe the price of the ETF at market open. (USD)

High - numeric variable that describe the highest price reached in this trading date. (USD)

Low - numeric variable that describe the lowest price reached in this trading date. (USD)

Close - numeric variable that describe the close price at this trading date. (USD)

Volume - numeric variable that describe the number of total shares that are traded in a given day for the ETF.

3. VIX dataset include a data frame with 12 variables:

Date - date variable that describe the trading date. (format- 25/11/2015)

Open - numeric variable that describe the price of the ETF at market open. (USD)

High - numeric variable that describe the highest price reached in this trading date. (USD)

Low - numeric variable that describe the lowest price reached in this trading date. (USD)

Close - numeric variable that describe the close price at this trading date. (USD)

Change - numeric variable that describe the percent of change in the price of the ETN relative to the previous day price.

Volume - numeric variable that describe the number of total shares that are traded in a given day for the NTF.