

# BTC limit order book

A dataset contains minute-level limit order information of BTC with a total of 17113 data samples.

Dataset Snapshot										
<h2>NATURE OF CONTENT</h2> <p>Time, midpoint, spread, bid distance, ask distance, volume of market orders, limit orders and cancelled orders at 15 different ask and bid level</p>										
<h2>BREAKDOWN-BY INSTANCE</h2>							<h2>NOTES</h2>			
Total instances		17113					Stock data is collected daily from 2021-04-07 11:33 to 2021-04-19 09:54. The recommend split is [0.5,0.3,0.2] for training, validation and testing respectively.			
Training		8557								
Validation		5132								
Testing		3423								
Total ask level		15								
Total bid level		15								
<h2>EXAMPLES OF ACTUAL DATA POINT</h2>										
midpoint	spread	buys	sells	bids_distance_0	bids_distance_1	bids_distance_2	bids_distance_3	...	asks_market_notional_5	asks_market_notional_6
55896.285	0.01	4.448599e+06	3.899402e+06	-8.945138e-08	-6.485225e-05	-0.000073	-0.000154	...	0.000000	0.000000
55948.685	1.43	1.243244e+06	3.606502e+06	-1.277957e-05	-1.295830e-05	-0.000242	-0.000242	...	0.000000	0.000000
56013.785	0.01	3.069094e+06	1.575759e+06	-8.926374e-08	-8.658583e-06	-0.000070	-0.000088	...	0.000000	0.000000
55903.575	7.17	1.220819e+06	1.321487e+06	-6.412827e-05	-1.818310e-04	-0.000188	-0.000225	...	0.000000	312.040009
55899.995	0.01	2.011287e+06	3.083005e+06	-8.944544e-08	-1.294276e-04	-0.000130	-0.000143	...	0.000000	0.000000

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PUBLISHER Kaggle		LICENSE PERMISSIONS You are free to distribute, remix, adapt, and build upon the material in any medium or format, with no conditions.
DIRECT LINKS TO DATASET <a href="#">Github link</a>		
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Motivations & Use	
<b>DATASET PURPOSE</b> The dataset was created to provide data of BTC limit order book for research in various quantitative trading tasks.	
<b>INTENDED USE CASES</b> <ul style="list-style-type: none"><li>Order execution</li></ul>	<b>EXTENDED USE</b> <ul style="list-style-type: none"><li>Intraday trading</li><li>High frequency trading</li></ul>

Collection
<div>DATA SOURCE</div> <div>Retrieved from Kaggle</div>
<div>DATA COLLECTION</div> <div>We download the data from Kaggle following this link: <a href="https://www.kaggle.com/datasets/martinsn/high-frequency-crypto-limit-order-book-data?select=BTC_1min.csv">https://www.kaggle.com/datasets/martinsn/high-frequency-crypto-limit-order-book-data?select=BTC_1min.csv</a></div>

Maintenance & Status		
<div>STATUS</div> <div>Actively Maintained</div>	<div>FIRST RELEASE</div> <div>09/2022</div>	<div>CURRENT VERSION</div> <div>1.0</div>