

Binance Kline Data Report

10/07/2022

Summary

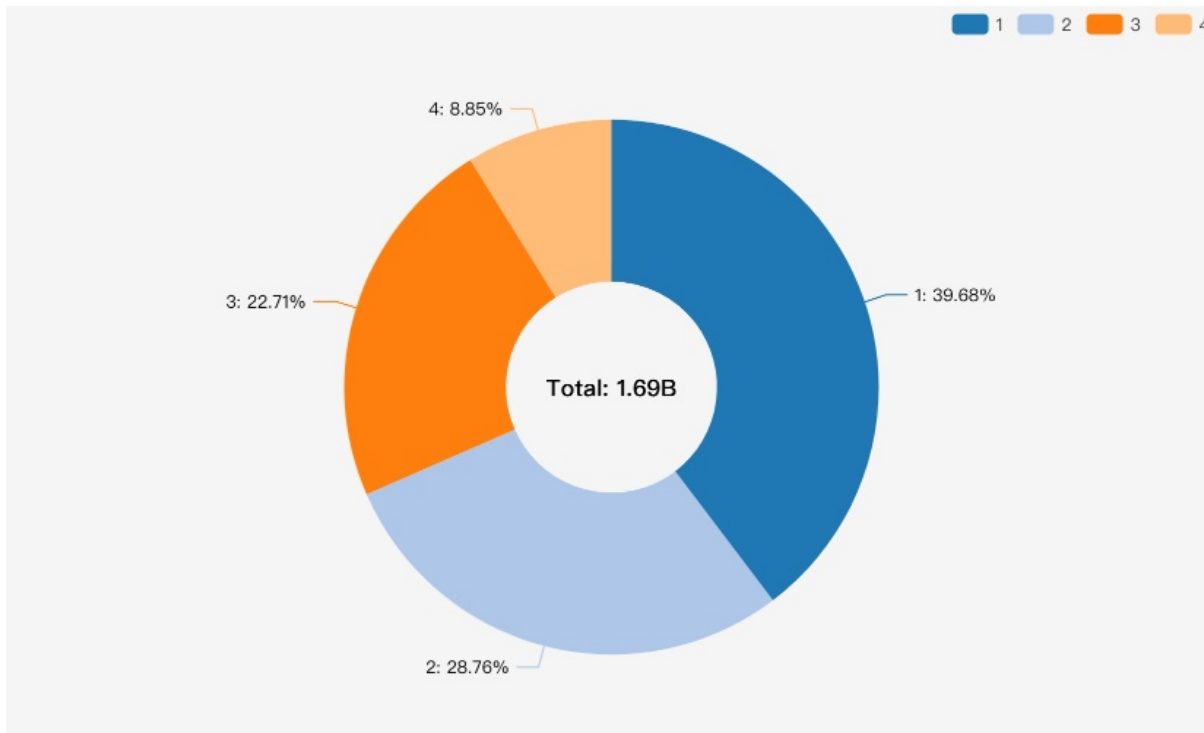
This database reports Kline data of virtual currencies supplied by Binance. Three tables are included: Kline, Symbol, Vendor, and Returns. The Kline table records daily transaction data for each currency through 2021, with a total of 1,460 rows and no missing data.

	run_id	symbol_id	vendor_id	open_time	open	high	low	close	volume	close_time	n_trades
0	05fca610-fbe4-11ec-8383-fa77157ffcaa	1	1	1609545600000	29331.70	33300.00	28946.53	32178.33	129993.873362	1609631999999	2245922
1	05fca610-fbe4-11ec-8383-fa77157ffcaa	1	1	1609632000000	32176.45	34778.11	31962.99	33000.05	120957.566750	1609718399999	2369698
2	05fca610-fbe4-11ec-8383-fa77157ffcaa	1	1	1609718400000	33000.05	33600.00	28130.00	31988.71	140899.885690	1609804799999	2642408
3	05fca610-fbe4-11ec-8383-fa77157ffcaa	1	1	1609804800000	31989.75	34360.00	29900.00	33949.53	116049.997038	1609891199999	2526851
4	05fca610-fbe4-11ec-8383-fa77157ffcaa	1	1	1609891200000	33949.53	36939.21	33288.00	36769.36	127139.201310	1609977599999	2591783
5	05fca610-fbe4-11ec-8383-fa77157ffcaa	1	1	1609977600000	36769.36	40365.00	36300.00	39432.28	132825.700437	1610063999999	2814686
6	05fca610-fbe4-11ec-8383-fa77157ffcaa	1	1	1610064000000	39432.48	41950.00	36500.00	40582.81	139789.957499	1610150399999	2925632
...
1453	7bf2f766-fbe4-11ec-9e83-fa77157ffcaa	4	1	1640476800000	157.80	158.40	152.60	155.70	887961.059000	1640563199999	189278
1454	7bf2f766-fbe4-11ec-9e83-fa77157ffcaa	4	1	1640563200000	155.80	161.30	154.40	155.90	463741.770000	1640649599999	137520
1455	7bf2f766-fbe4-11ec-9e83-fa77157ffcaa	4	1	1640649600000	155.90	156.00	144.50	145.70	679901.014000	1640735999999	176380
1456	7bf2f766-fbe4-11ec-9e83-fa77157ffcaa	4	1	1640736000000	145.60	151.00	143.90	145.50	444947.628000	1640822399999	123757
1457	7bf2f766-fbe4-11ec-9e83-fa77157ffcaa	4	1	1640822400000	145.50	150.00	142.70	148.00	318121.046000	1640908799999	89290
1458	7bf2f766-fbe4-11ec-9e83-fa77157ffcaa	4	1	1640908800000	147.90	152.70	143.70	146.30	344892.410000	1640995199999	109825
1459	7bf2f766-fbe4-11ec-9e83-fa77157ffcaa	4	1	1640995200000	146.20	151.00	146.10	150.80	225155.540000	1641081599999	71058

Charts

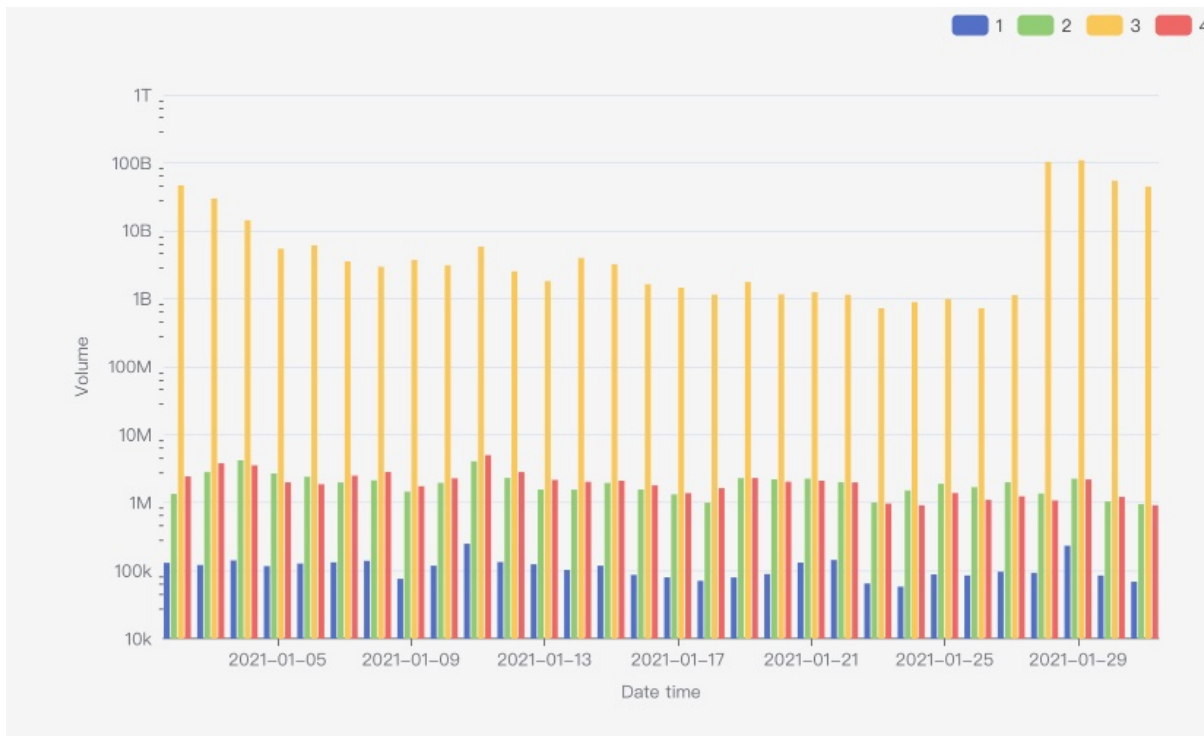
1. The percentage of sum of trades (1: BTCUSDT 2: ETHUSDT 3: DOGEUSDT 4: LTCUSDT)

This pie chart displays the percentage of the number of trades of currencies. We can see that BTC has the largest number of transactions, ETH and DOGE each account for about a quarter, and LTC is the least.



2. Volume in January 2021 (1: BTCUSDT 2: ETHUSDT 3: DOGEUSDT 4: LTCUSDT)

This bar chart displays the daily trading volume of currencies in January 2021. We can see the volume of DOGE is significantly higher than others.



3. Index

The following line charts show the four indexes of currencies and their daily changes throughout 2021.

(1) BTCUSDT

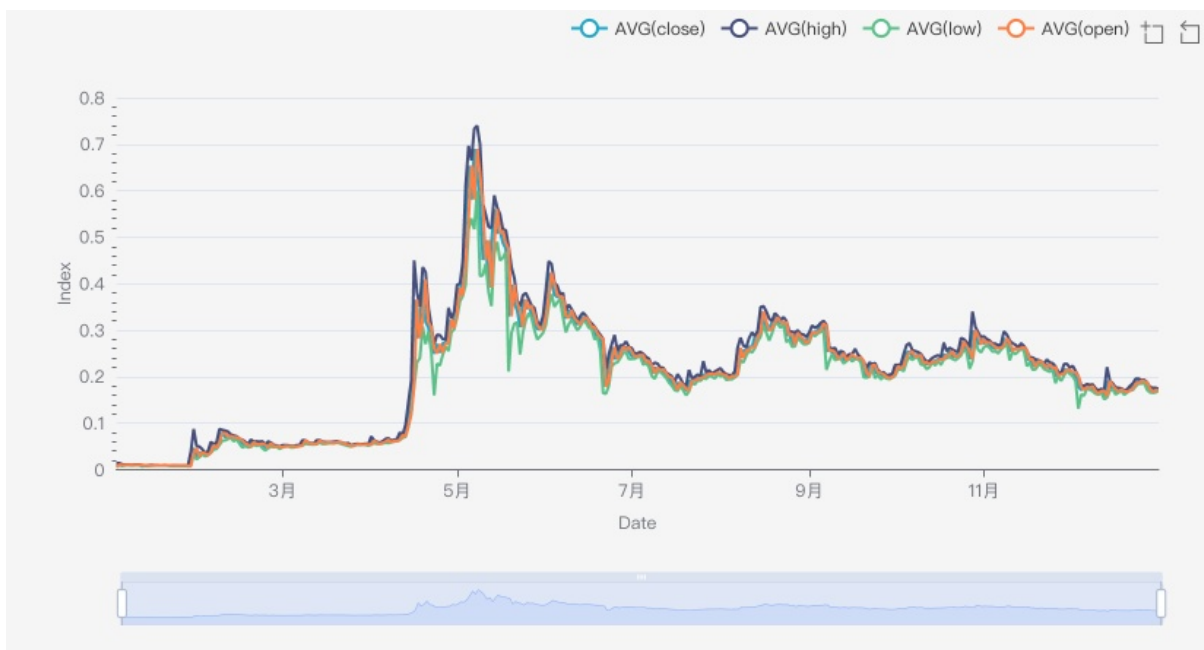




(2) ETHUSD



(3) DOGEUSD





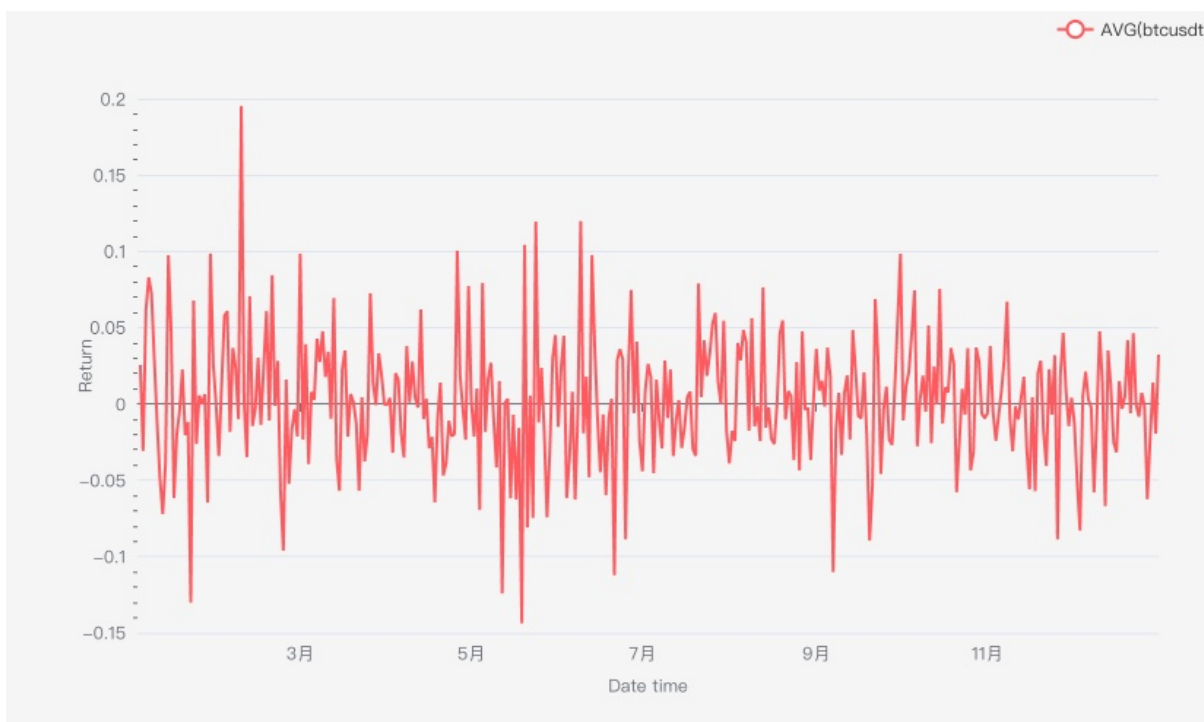
(4) LTCUSDT



4. Returns

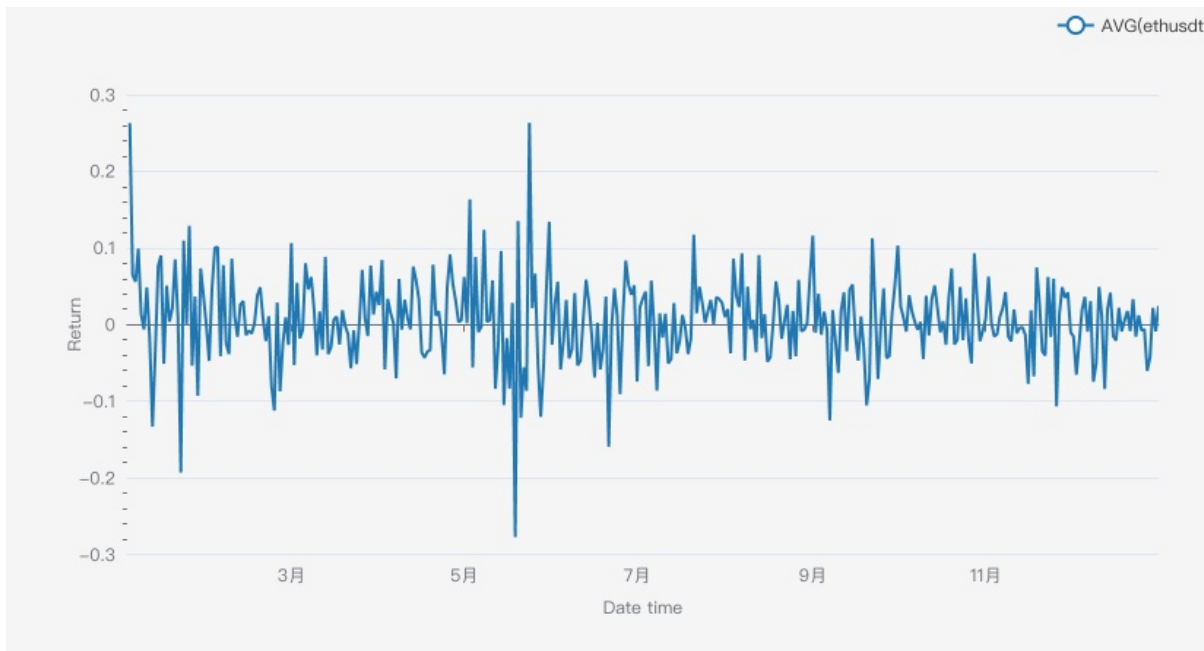
The following line charts show the returns of currencies. We can see their volatility

(1) BTCUSDT

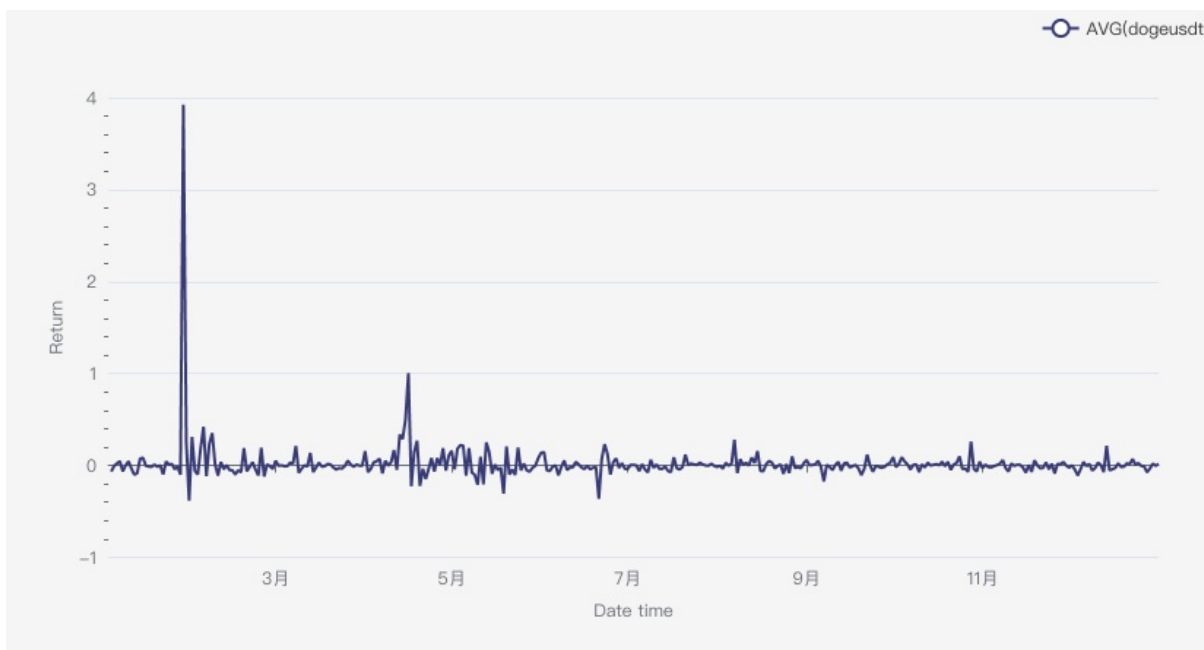




(2) ETHUSD

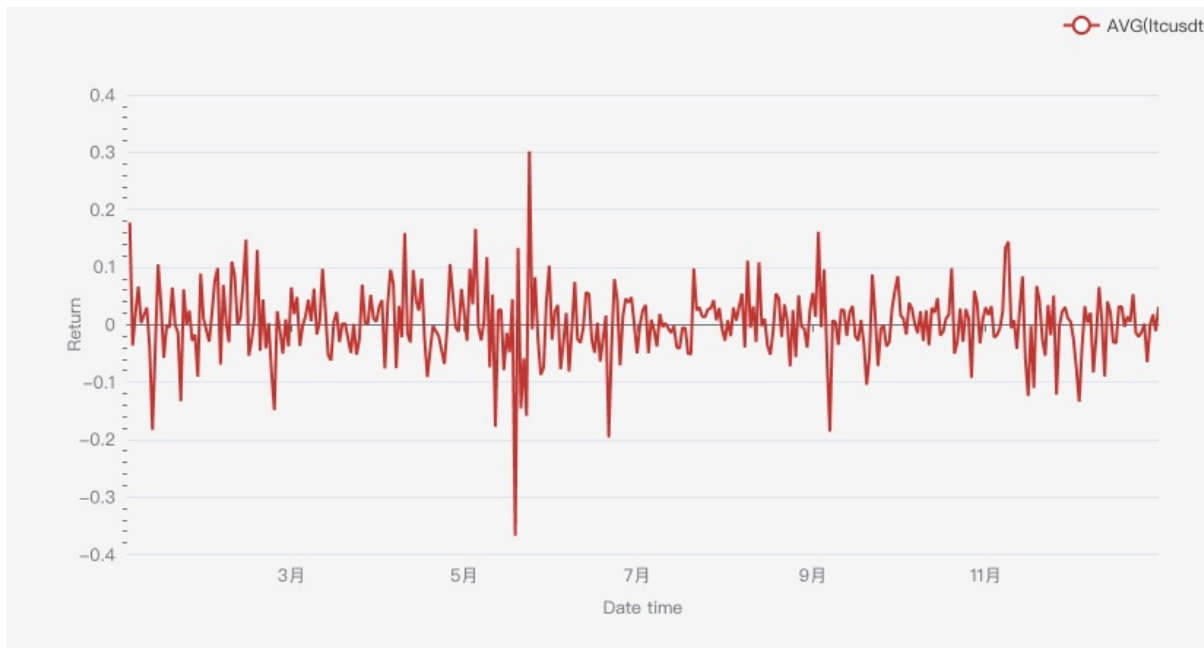


(3) DOGEUSD





(4) LTCUSDT



Returns

	open_time	btcusdt	ethusdt	dogeusdt	ltcusdt
0	2021-01-02	NaN	NaN	NaN	NaN
1	2021-01-03	0.025536	0.263014	-0.067022	0.177278
2	2021-01-04	-0.030647	0.064552	-0.006069	-0.036591
3	2021-01-05	0.061297	0.055817	0.021380	0.019892
...
361	2021-12-29	-0.022697	-0.042861	-0.033928	-0.001373
362	2021-12-30	0.014123	0.021784	0.018452	0.017182
363	2021-12-31	-0.019183	-0.008907	-0.004676	-0.011486
364	2022-01-01	0.032579	0.024294	0.017029	0.030759



Correlation between the returns of the currencies.

	btcusdt	ethusdt	dogeusdt	ltcusdt
btcusdt	1.000000	0.765415	0.270719	0.778987
ethusdt	0.765415	1.000000	0.221321	0.802210
dogeusdt	0.270719	0.221321	1.000000	0.257466
ltcusdt	0.778987	0.802210	0.257466	1.000000