Daily Exchange Rates & Indexes v3

Description

This dataset provides the average borrowing rates (variable & stable), supply rate, and liquidity indexes of Aave v2 Lending Pools. Only the pools in Ethereum L1 are considered, and the contract_address feature can be used as a unique identifier for the individual pools. The dataset contains all the pool data from 25.01.2023 to 25.01.2024, and individual rows are omitted if there were borrows executed on the pool.

Schema

- day - date
- symbol - token symbols of the lending pool
- contract_address - contract address of the lending pool
- avg_stableBorrowRate - daily average of the stable borrow rate for a given token
- avg_variableBorrowRate - daily average of the variable borrow rate for a given token
- avg_supplyRate - daily average supply rate for the given pool
- avg_liquidityIndex - interest cumulated by the reserve during the time interval since the last updated timestamp
- avg_variableBorrowIndex - variable borrow index of the aave pool
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The dataset usesday andcontract_address as the primary key.

Potential Use Cases

- supply rate prediction / analysis
- borrow rate elasticity analysis
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Use example

```

Copy fromgiza_datasetsimportDatasetsLoader

# Usage example:

loader=DatasetsLoader() df=loader.load('aave-daily-rates-indexes')

```

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Last updated1 month ago