Option Explicit

Private Sub ClearThis()

Application.DisplayAlerts = False

On Error Resume Next

Sheets("Test").Rows("1:4").EntireRow.Hidden = False

Sheets("Volatility").Visible = True

Sheets("Data").Visible = True

Sheets("Volatility").Cells.Clear

Sheets("Data").Cells.Clear

Sheets("Matrix").Cells.Clear

On Error Resume Next

Sheets("Volatility Sheet").Delete

DeleteNamedRanges

Application.DisplayAlerts = True

End Sub

Private Sub DuplicateVolatility()

Application.DisplayAlerts = False

On Error Resume Next

Sheets("Volatility Sheet").Delete

Sheets("Volatility").Cells.Copy

Sheets.Add

ActiveSheet.Name = "Volatility Sheet"

ActiveSheet.Range("A1").PasteSpecial xlPasteValues

Application.CutCopyMode = False

ActiveSheet.Columns("A:A").NumberFormat = "dd/mm/yyyy;@"

Sheets("Volatility").Visible = xlVeryHidden

Sheets("Data").Visible = xlVeryHidden

Sheets("Test").Select

Sheets("Test").Rows("1:4").EntireRow.Hidden = True

Columns("E:F").Delete shift:=xlToLeft

Range("A1").Select

Application.DisplayAlerts = True

End Sub

Sub RunMe()

ClearThis

Sheets("Test").Select

Attributes

Application.ScreenUpdating = False

Application.DisplayAlerts = False

Application.Calculation = xlCalculationManual

Dim List As Range, LR As Long, cell As Range

LR = Cells(Rows.Count, 1).End(xlUp).Row

Set List = Range("A6:A" & LR)

On Error GoTo handler

For Each cell In List

cell.Copy Sheets("Test").Range("B2")

GetData

cell.Offset(0, 2).FormulaR1C1 = "=AVERAGE(Data!R[-5]C[4]:R[245]C[4])"

cell.Offset(0, 2).Copy

cell.Offset(0, 2).PasteSpecial Paste:=xlValues, Operation:=xlNone, SkipBlanks:= \_

False, Transpose:=False

cell.Offset(0, 3).FormulaR1C1 = "=STDEV.P(Data!R[-4]C[3]:R[246]C[3])"

cell.Offset(0, 3).Copy

cell.Offset(0, 3).PasteSpecial Paste:=xlValues, Operation:=xlNone, SkipBlanks:= \_

False, Transpose:=False

cell.Offset(0, 3).NumberFormat = "0.00"

LogVariance

Next

GetDates

NameTheAsset

CORRELATIONMATRIX

DoCalculationsForEachTicker

ThisWorkbook.Save

handler:

Sheets("Test").Select

FormatAskBidSize

DuplicateVolatility

End Sub

Private Sub GetData()

Dim DataSheet As Worksheet

Dim EndDate As Date

Dim StartDate As Date

Dim Symbol As String

Dim qurl As String

Dim nQuery As Name

Dim LastRow As Integer

Sheets("Test").Range("ticker").Value = UCase(Sheets("Test").Range("B2"))

Application.ScreenUpdating = False

Application.DisplayAlerts = False

Application.Calculation = xlCalculationManual

Sheets("Data").Cells.Clear

Set DataSheet = Sheets("Test")

StartDate = DataSheet.Range("startDate").Value

EndDate = DataSheet.Range("endDate").Value

Symbol = DataSheet.Range("ticker").Value

Sheets("Data").Range("a1").CurrentRegion.ClearContents

qurl = "http://ichart.finance.yahoo.com/table.csv?s=" & Symbol

qurl = qurl & "&a=" & Month(StartDate) - 1 & "&b=" & Day(StartDate) & \_

"&c=" & Year(StartDate) & "&d=" & Month(EndDate) - 1 & "&e=" & \_

Day(EndDate) & "&f=" & Year(EndDate) & "&g=" & Sheets("Data").Range("a1") & "&q=q&y=0&z=" & \_

Symbol & "&x=.csv"

QueryQuote:

With Sheets("Data").QueryTables.Add(Connection:="URL;" & qurl, Destination:=Sheets("Data").Range("a1"))

.BackgroundQuery = True

.TablesOnlyFromHTML = False

.Refresh BackgroundQuery:=False

.SaveData = True

End With

Sheets("Data").Range("a1").CurrentRegion.TextToColumns Destination:=Sheets("Data").Range("a1"), DataType:=xlDelimited, \_

TextQualifier:=xlDoubleQuote, ConsecutiveDelimiter:=False, Tab:=True, \_

Semicolon:=False, Comma:=True, Space:=False, other:=False

Sheets("Data").Columns("A:G").ColumnWidth = 12

LastRow = Sheets("Data").UsedRange.Row - 2 + Sheets("Data").UsedRange.Rows.Count

Sheets("Data").Sort.SortFields.Add Key:=Range("A2"), \_

SortOn:=xlSortOnValues, Order:=xlDescending, DataOption:=xlSortNormal

With Sheets("Data").Sort

.SetRange Range("A1:G" & LastRow)

.Header = xlYes

.MatchCase = False

.Orientation = xlTopToBottom

.SortMethod = xlPinYin

.Apply

.SortFields.Clear

End With

End Sub

Private Sub LogVariance()

Application.ScreenUpdating = False

Application.DisplayAlerts = False

Application.Calculation = xlCalculationManual

Dim Vol As Worksheet: Set Vol = Sheets("Volatility")

Dim D As Worksheet: Set D = Sheets("Data")

D.Select

Dim i As Integer

Dim LR As Long

LR = Cells(Rows.Count, 7).End(xlUp).Row

Dim MeanRng As Range: Set MeanRng = Sheets("Test").Range("J2")

'Set MeanRng.Formula = "=average(Range(Cells(2, 7), Cells(LR, 7)))"

For i = 2 To LR - 1

Range("H" & i).FormulaR1C1 = "=LN(R[1]C[-1]/RC[-1])"

Next

D.Range("H2:H" & LR).Select

Selection.Copy

Selection.PasteSpecial Paste:=xlPasteValues, Operation:=xlNone, SkipBlanks \_

:=False, Transpose:=False

Application.CutCopyMode = False

D.Range("H2:H" & LR).NumberFormat = "0.00%"

Dim EmptyColumn As Long

'find empty Column (to insert new volatility range of ticker)

EmptyColumn = Vol.Cells(2, Vol.Columns.Count).End(xlToLeft).Column + 1

If EmptyColumn > 0 Then

EmptyColumn = EmptyColumn

End If

D.Range("H2:H" & LR).Copy Vol.Cells(2, EmptyColumn)

Application.CutCopyMode = False

Vol.Select

Vol.Cells(1, EmptyColumn).Value = Sheets("Test").Range("ticker").Value

Vol.Cells(1, EmptyColumn).Font.Bold = True

Application.ScreenUpdating = True

Application.DisplayAlerts = True

Application.Calculation = xlAutomatic

End Sub

Private Sub GetDates()

Application.ScreenUpdating = False

Application.DisplayAlerts = False

Application.Calculation = xlCalculationManual

Sheets("Data").Select

Dim LR As Long, MathRow As Long

LR = Cells(Rows.Count, 1).End(xlUp).Row

Range(Cells(1, 1), Cells(LR, 1)).Copy Sheets("Volatility").Range("A1")

Sheets("Volatility").Select

MathRow = Sheets("Volatility").Cells(Rows.Count, 1).End(xlUp).Row

Range("A" & MathRow).Delete (xlUp)

End Sub

Private Sub NameTheAsset()

Application.ScreenUpdating = False

Application.DisplayAlerts = False

Application.Calculation = xlCalculationManual

Dim NLastCol As Long, LastRo As Long

Sheets("Volatility").Select

Dim i As Integer

Dim xlerr As Error

NLastCol = Cells.Find(What:="\*", after:=[A1], searchorder:=xlByColumns, searchdirection:=xlPrevious).Column

LastRo = Cells(Rows.Count, 2).End(xlUp).Row

For i = 2 To NLastCol

Dim myRANGE As Range: Set myRANGE = Range(Cells(2, i), Cells(LastRo, i))

Range(Cells(2, i), Cells(LastRo, i)).Name = Cells(1, i).Text

Next

End Sub

Private Sub CORRELATIONMATRIX()

Application.ScreenUpdating = False

Application.DisplayAlerts = False

Application.Calculation = xlCalculationManual

Dim V As Worksheet: Set V = Sheets("Volatility")

Dim T As Worksheet: Set T = Sheets("Test")

Dim M As Worksheet: Set M = Sheets("Matrix")

M.Cells.Clear

'move ticker names

Dim NamesofStocks, CorrelateRange As Range

V.Select

Dim NameLC As Long

NameLC = Cells.Find(What:="\*", after:=[A1], searchorder:=xlByColumns, searchdirection:=xlPrevious).Column

Set NamesofStocks = V.Range(Cells(1, 2), Cells(1, NameLC))

NamesofStocks.Copy M.Range("B1")

NamesofStocks.Copy

M.Range("A2").PasteSpecial Paste:=xlPasteAll, Operation:=xlNone, SkipBlanks:= \_

False, Transpose:=True

'find range to correlate

M.Activate

Dim LR, LC As Long

LC = M.Cells(1, Columns.Count).End(xlToLeft).Column

LR = M.Cells(Rows.Count, 1).End(xlUp).Row

Set CorrelateRange = M.Range(Cells(2, 2), Cells(LR, LC))

CorrelateRange.FormulaR1C1 = "=ABS(CORREL(INDIRECT(RC1),INDIRECT(R1C)))"

CorrelateRange.FormatConditions.AddColorScale ColorScaleType:=3

'CorrelateRange.FormatConditions(Selection.FormatConditions.Count).SetFirstPriority

CorrelateRange.FormatConditions(1).ColorScaleCriteria(1).Type = xlConditionValueLowestValue

With CorrelateRange.FormatConditions(1).ColorScaleCriteria(1).FormatColor

.Color = 8109667

.TintAndShade = 0

End With

CorrelateRange.FormatConditions(1).ColorScaleCriteria(2).Type = \_

xlConditionValuePercentile

CorrelateRange.FormatConditions(1).ColorScaleCriteria(2).Value = 50

With CorrelateRange.FormatConditions(1).ColorScaleCriteria(2).FormatColor

.Color = 8711167

.TintAndShade = 0

End With

CorrelateRange.FormatConditions(1).ColorScaleCriteria(3).Type = \_

xlConditionValueHighestValue

With CorrelateRange.FormatConditions(1).ColorScaleCriteria(3).FormatColor

.Color = 7039480

.TintAndShade = 0

End With

End Sub

Private Sub DoCalculationsForEachTicker()

Application.ScreenUpdating = False

Application.DisplayAlerts = False

Application.Calculation = xlCalculationManual

Dim V As Worksheet: Set V = Sheets("Volatility")

Dim i As Integer

V.Select

Dim LR, LC As Long

LC = Cells(1, Columns.Count).End(xlToLeft).Column

LR = Cells(Rows.Count, 1).End(xlUp).Row

Cells((LR + 1), 1).Value = "Total"

Cells((LR + 2), 1).Value = "Mean"

Cells((LR + 3), 1).Value = "Standard Deviation"

Cells((LR + 4), 1).Value = "Variance"

For i = 2 To LC

Cells(LR + 1, i).Formula = "=Sum(" & Cells(1, i).Value & ")"

Cells(LR + 1, i).NumberFormat = "0.00%"

Cells(LR + 2, i).Formula = "=average(" & Cells(1, i).Value & ")"

Cells(LR + 2, i).NumberFormat = "0.00%"

Cells(LR + 3, i).Formula = "=stdevp(" & Cells(1, i).Value & ")"

Cells(LR + 3, i).NumberFormat = "0.00"

Cells(LR + 4, i).Formula = "=varp(" & Cells(1, i).Value & ")"

Cells(LR + 4, i).NumberFormat = "0.00"

Next

Application.ScreenUpdating = True

Application.DisplayAlerts = True

Application.Calculation = xlAutomatic

End Sub

Private Sub GetMeanandStdev()

Sheets("Data").Activate

Dim LR As Long

LR = Cells(Rows.Count, 7).End(xlUp).Row

Dim MeanRng As Range: Set MeanRng = Range(Cells(2, 7), Cells(LR, 7))

Dim Target As Range

Set Target = Sheets("Test").Range("B6")

Sheets("Test").Select

End Sub

Private Sub DeleteNamedRanges()

Application.ScreenUpdating = False

'delete named ranges

Dim sName As Name

For Each sName In ThisWorkbook.Names

If InStr(1, sName, "Table") Then

sName.Delete

End If

Next

End Sub

Sub Attributes()

Sheets("Test").Cells.Clear

Dim WatchList As String

WatchList = InputBox("Put in Ticker Symbols Seperated by Spaces ", "WatchList", "Ex. AAPL GOOG YHOO")

Application.DisplayAlerts = False

If WatchList = "" Then MsgBox ("You Didn't enter any tickers. Press end on the next error screen and retry.")

Dim StockSheet As Worksheet

Dim DataSheet As Worksheet

Dim AttributeSheet As Worksheet

Dim Symbol As String

Dim Attribs As String

'create a web query in the current worksheet

'connect to the web, retrieve data, and paste it in the worksheet as static text

'Sheets("Attributes").Cells.Clear

Application.ScreenUpdating = False

'Application.DisplayAlerts = False

Application.Calculation = xlCalculationManual

Set StockSheet = Sheets("Test")

Symbol = WatchList

Attribs = "snc1aa5bb6m4m3kjwf6b4rr5s7p6p5ydr1qej4j1ld1k3t1e9e7r6e8r7"

With StockSheet.QueryTables.Add \_

(Connection:="URL;http://download.finance.yahoo.com/d/quotes.csv?s=" & Symbol & "&f=" & Attribs & "&e=.csv", Destination:=StockSheet.Range("a6"))

.Name = "Attributes"

.BackgroundQuery = True

.TablesOnlyFromHTML = False

.Refresh BackgroundQuery:=False

.SaveData = True

End With

With StockSheet

StockSheet.Range("a6").CurrentRegion.TextToColumns Destination:=StockSheet.Range("a6"), DataType:=xlDelimited, \_

TextQualifier:=xlDoubleQuote, ConsecutiveDelimiter:=False, Tab:=True, Semicolon:=False, Comma:=True, Space:=False, other:=False

End With

Application.ScreenUpdating = True

Application.DisplayAlerts = True

Application.Calculation = xlCalculationAutomatic

ActiveSheet.Columns.AutoFit

Adjustinfo

End Sub

Private Sub Adjustinfo()

Range("A2").Value = "TICKER"

Range("A3").Value = "Start:"

Range("A4").Value = "End:"

Range("B2").Name = "ticker"

Range("B3").Name = "startDate"

Range("B4").Name = "endDate"

Range("B3").Value = InputBox("When do you want to start?", "Type in a date", "EX: 1/1/15")

Range("B4").Value = "=today()"

ActiveSheet.Range("A5").Value = "Symbol "

ActiveSheet.Range("B5").Value = "Name "

ActiveSheet.Range("C5").Value = "Change "

ActiveSheet.Range("D5").Value = "Ask "

ActiveSheet.Range("E5").Value = "Ask Size"

ActiveSheet.Range("F5").Value = "Bid "

ActiveSheet.Range("G5").Value = "Bid Size "

ActiveSheet.Range("H5").Value = "200-day Moving Average"

ActiveSheet.Range("I5").Value = "50-day Moving Average "

ActiveSheet.Range("J5").Value = "52-week High "

ActiveSheet.Range("K5").Value = "52-week Low "

ActiveSheet.Range("L5").Value = "52-week Range"

ActiveSheet.Range("M5").Value = "Float Shares "

ActiveSheet.Range("N5").Value = "Book Value "

ActiveSheet.Range("O5").Value = "P/E Ratio "

ActiveSheet.Range("P5").Value = "PEG Ratio "

ActiveSheet.Range("Q5").Value = "Short Ratio "

ActiveSheet.Range("R5").Value = "Price/Book"

ActiveSheet.Range("S5").Value = "Price/Sales "

ActiveSheet.Range("T5").Value = "Dividend Yield "

ActiveSheet.Range("U5").Value = "Dividend/Share "

ActiveSheet.Range("V5").Value = "Dividend Pay Date"

ActiveSheet.Range("W5").Value = "Ex-Dividend Date "

ActiveSheet.Range("X5").Value = "Earnings/Share "

ActiveSheet.Range("Y5").Value = "EBITDA"

ActiveSheet.Range("Z5").Value = "Market Capitalization "

ActiveSheet.Range("AA5").Value = "Last Trade (With Time) "

ActiveSheet.Range("AB5").Value = "Last Trade Date"

ActiveSheet.Range("AC5").Value = "Last Trade Size "

ActiveSheet.Range("AD5").Value = "Last Trade Time "

ActiveSheet.Range("AE5").Value = "EPS Estimate Next Quarter"

ActiveSheet.Range("AF5").Value = "EPS Estimate Current Year "

ActiveSheet.Range("AG5").Value = "Price/EPS Estimate Current Year"

ActiveSheet.Range("AH5").Value = "EPS Estimate Next Year "

ActiveSheet.Range("AI5").Value = "Price/EPS Estimate Next Year "

Columns("C:D").Select

Selection.Insert shift:=xlToRight

ActiveSheet.Range("C5").Value = "Mean"

ActiveSheet.Range("D5").Value = "Standard Deviation"

ActiveSheet.Columns.AutoFit

End Sub

Sub Macro1()

'

' Macro1 Macro

'

'

End Sub

Private Sub FormatAskBidSize()

Columns("E:F").Select

Selection.Insert shift:=xlToRight

Range("I6").Select

'

Dim i As Integer

Dim AskSize As Range, LR As Long, Bcell As Range, Acell As Range, BidSize As Range

LR = Cells(Rows.Count, 10).End(xlUp).Row

Set AskSize = Range("I6:I" & LR)

Set BidSize = Range("k6:k" & LR)

For Each Acell In AskSize

'Set cell = Range(Cells(6, 9), Cells(LR, 9))

If Acell.Offset(0, 2).Value < Acell.Value Then

Acell.Font.ColorIndex = 4

' cell.Select

' cell.Offset(0, 2).Font.ColorIndex = 3

End If

Next

For Each Bcell In BidSize

If Bcell.Offset(0, 2).Value < Bcell.Value Then

Bcell.Font.ColorIndex = 3

' cell.Select

' cell.Offset(0, -2).Font.ColorIndex = 4

End If

Next

End Sub