Future

A dataset contains 5minute-level price of 20 futures in exchange of CNY with a total of 20371 data samples.

Dataset Snapshot

NATURE OF CONTENT

Datetime, trading price (open, high, low, close price), trading volume, hold, symbol of the future.

BREAKDOWN-BY INSTANCE

Total instances	20371
Training	16297
Validation	2037
Testing	2037
Total futures	20
Instances per future	1022

NOTES

Futures data is collected from 07/03/2023 to 28/03/2023 on all trading days in 5-minute granularity. The recommended train, validation and test split is [0.8,0.1,0.1]

EXAMPLES OF ACTUAL DATA POINT

datetime	open	high	low	close	volume	hold	symbol
7/3/2023 22:05	3084	3089	3083	3088	19713	410081	FU2305
7/3/2023 22:10	3088	3092	3085	3090	18173	409475	FU2305
7/3/2023 22:15	3090	3092	3086	3089	13657	409272	FU2305
7/3/2023 22:20	3089	3093	3086	3093	11128	410555	FU2305
7/3/2023 22:25	3094	3096	3090	3095	16937	409998	FU2305
7/3/2023 22:30	3096	3105	3095	3104	35182	414481	FU2305

Motivations & Use

DATASET PURPOSE

The dataset was created to provide representative data of currency trading for research in various quantitative trading tasks by selecting the mainstream countries' currencies.

INTENDED USE CASES

- Algorithmic trading
- Portfolio Management

EXTENDED USE

- Intraday trading
- High frequency trading

Collection

DATA SOURCE

Retrieved from Akshare API. Reference :
https://www.akshare.xyz/data/futures/futures.html

DATA COLLECTION

Retrieved from Akshare API using the following code: where futures_list is the list of required future symbols.

```
for f in futures_list:
    futures_zh_minute_sina_df = ak.futures_zh_minute_sina(symbol=f,period='5')
    futures_zh_minute_sina_df['symbol'] = f
```