fx carry MatLab project

master\_fx\_carry\_script :

1. m2date

--- Inputs---

1. xlread -> [read carry\_input.xlsx]
   1. Return : [ds\_in, txt\_in, **num\_in**]
2. fnc\_em\_load\_input\_data\_from\_db(**num\_in**, ‘tss\_market’, global)

-> [Load input data from Database]

* 1. Api : timeseries.ts\_query (api used num\_in to calculate ds\_tmp)
  2. Return : tss\_data

1. fnc\_calc\_carry\_stats -> [function calculate the real carry]

fnc\_calc\_carry\_stats :

--- data processing---

1. fnc\_fill\_data\_v1 -> [function is used for data processing based on options]
   1. create\_bus\_dates\_nkp -> [create business day based on the week day]
   2. fill\_missing\_days -> [function fills the missing days according to the various options]

---calculating the carry---

1. compute\_carry -> [compute the carry(carry, carry 5d, carry 10d) for 1 month, 3 month, 12 month data]
2. Store the return data of compute\_carry, and later used in fnc\_compute\_real\_carry
3. fnc\_compute\_real\_carry -> [function compute the real carry with the respect of various factor]