

Dataset Introduction

"indicator"s are provided features. Due to company confidential, you will not know what they represent. You can treat them just the same as deep learning features.

All data other than indicators can be regarded as raw data. What they represent are known (you can refer to project introduction - "Dataset" section), you can do transformation on them according to your economics knowledge.

"midprice" is the average of selling 1 price and buying 1 price. The label (prediction target) is the n-th midprice minus the 0-th midprice.

(from project introduction — Dataset section)

1. InstrumentID (contract name 合约名称)
2. TradingDay (transaction date 交易日期)
3. UpdateTime (update time-stamp 更新时间戳)
4. UpdateMillisec (updated millisecond time-stamp 更新的毫秒时间戳)
5. LastPrice (the price of the last transaction 最后一笔成交的价格)
6. Volume (accumulated volume during the trading day 交易日内累计成交量)
7. LastVolume (volume after the last push of data 上次推送数据后的成交量)
8. Turnover (accumulated transaction amount during the trading day 交易日内累计成交金额)
9. LastTurnover (the amount of the transaction after the last push of the data 上次推送数据后的成交金额)
10. AskPrice5 (price for selling stall 5 卖5档位的价格)
11. AskPrice4 (price for selling stall 4 卖4档位的价格)
12. AskPrice3 (price for selling stall 3 卖3档位的价格)
13. AskPrice2 (price for selling stall 2 卖2档位的价格)
14. AskPrice1 (price for selling stall 1 卖1档位的价格)
15. BidPrice1 (price for buying stall 1 买1档位的价格)
16. BidPrice2 (price for buying stall 2 买2档位的价格)
17. BidPrice3 (price for buying stall 3 买3档位的价格)
18. BidPrice4 (price for buying stall 4 买4档位的价格)
19. BidPrice5 (price for buying stall 5 买5档位的价格)
20. AskVolume5 (volume of selling stall 5 卖5档位的数量)
21. AskVolume4 (volume of selling stall 4 卖4档位的数量)
22. AskVolume3 (volume of selling stall 3 卖3档位的数量)
23. AskVolume2 (volume of selling stall 2 卖2档位的数量)
24. AskVolume1 (volume of selling stall 1 卖1档位的数量)
25. BidVolume1 (volume of buying stall 1 买1档位的数量)
26. BidVolume2 (volume of buying stall 2 买2档位的数量)
27. BidVolume3 (volume of buying stall 3 买3档位的数量)
28. BidVolume4 (volume of buying stall 4 买4档位的数量)
29. BidVolume5 (volume of buying stall 5 买5档位的数量)
30. OpenInterest (Contract opening quantity 合约开仓数量)
31. UpperLimitPrice (limit-up price 涨停价)
32. LowerLimitPrice (limit-down price 跌停价)

