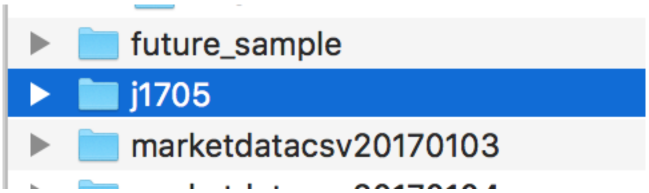
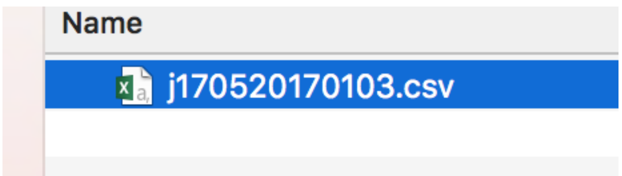
Prepare Data

1. Find the main contract of each product (Largest Size)and save into different folders according to the product name. Make sure the files in each folder was named like j170520170103.





2. Write a **LoadData( )** function. Naming Rule: Verb + Noun. Verbs and Nouns need to begin with a Capital letter.

   - LoadData(aPath, aName, aBeginTime, aEndTime,…)

   Inputs: Parameters start with “a”

   Outputs: Parameters start with “the”

   Build-in Parameters and Build- in Functions: Start with “my”

   e.g. aName = j1705, aBeginTime = ‘20170103090000’

   H M S

- make sure that you delete the first row since the trading time is before 09:00:00

e.g. convert ‘’20170103 – 09:00:00 – 400” to a number, make sure you can sortrow, assign each time point a specific number preserving the orders. (20170103090000400,…)

- If one line is too long, use… and write on the next line

- Use space between “ + ”,” - “, etc.

- Save all the output as a data structure, e.g. j1705. theTime, jm1705.theBuyPrice, etc.

- Calculate theMidPrice = (theBidPrice1 + theAskPrice1)/2

- Calculate theVWPrice = (theBidPrice1 * theBidVolume1 + theAskPrice1 * theAskVolume1)/ (theBidVolume1+ theAskVolume1)

- Save data as (e.g. j1795_20170103_20170331.mat) file (We will need at least 3-month data combined in one. mat file

- Please see my short data sample