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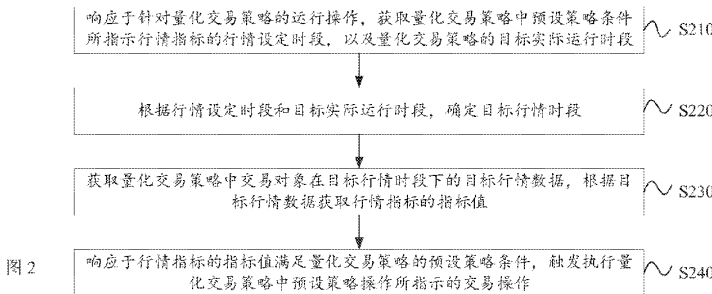
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(54) Title: DATA PROCESSING METHOD AND APPARATUS FOR QUANTITATIVE TRADING, AND DEVICE

(54) 发明名称: 量化交易的数据处理方法、装置及设备



S210 IN RESPONSE TO AN EXECUTION OPERATION FOR A QUANTITATIVE TRADING STRATEGY, ACQUIRE A MARKET DATA SETTING TIME PERIOD FOR A MARKET DATA INDICATOR INDICATED BY A PRESET STRATEGY CONDITION IN THE QUANTITATIVE TRADING STRATEGY, AND A TARGET ACTUAL EXECUTION TIME PERIOD OF THE QUANTITATIVE TRADING STRATEGY
S220 DETERMINE A TARGET MARKET DATA TIME PERIOD ON THE BASIS OF THE MARKET DATA SETTING TIME PERIOD AND THE TARGET ACTUAL EXECUTION TIME PERIOD
S230 ACQUIRE TARGET MARKET DATA OF A TRADING INSTRUMENT DURING THE TARGET MARKET DATA TIME PERIOD IN THE QUANTITATIVE TRADING STRATEGY, AND ACQUIRE AN INDICATOR VALUE OF THE MARKET DATA INDICATOR ON THE BASIS OF THE TARGET MARKET DATA
S240 IN RESPONSE TO THE INDICATOR VALUE OF THE MARKET DATA INDICATOR MEETING THE PRESET STRATEGY CONDITION OF THE QUANTITATIVE TRADING STRATEGY, TRIGGER EXECUTION OF A TRADING OPERATION INDICATED BY A PRESET STRATEGY OPERATION IN THE QUANTITATIVE TRADING STRATEGY

(57) Abstract: The present application provides a data processing method and apparatus for quantitative trading, and a device. The method comprises: in response to an execution operation for a quantitative trading strategy, acquiring a market data setting time period for a market data indicator indicated by a preset strategy condition in the quantitative trading strategy, and a target actual execution time period of the quantitative trading strategy; determining a target market data time period on the basis of the market data setting time period and the target actual execution time period; acquiring target market data of a trading instrument during the target market data

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time period in the quantitative trading strategy, and acquiring an indicator value of the market data indicator on the basis of the target market data; and in response to the indicator value of the market data indicator meeting the preset strategy condition of the quantitative trading strategy, triggering execution of a trading operation indicated by a preset strategy operation in the quantitative trading strategy. Thus, reliable and reasonable execution of quantitative trading can be ensured, and the accuracy of quantitative trading is improved.

(57) 摘要: 本申请提供一种量化交易的数据处理方法、装置及设备, 包括: 响应于针对量化交易策略的运行操作, 获取量化交易策略中预设策略条件所指示行情指标的行情设定时段, 以及量化交易策略的目标实际运行时段; 根据行情设定时段和目标实际运行时段, 确定目标行情时段; 获取量化交易策略中交易对象在目标行情时段下的目标行情数据, 根据目标行情数据获取行情指标的指标值; 响应于行情指标的指标值满足量化交易策略的预设策略条件, 触发执行量化交易策略中预设策略操作所指示的交易操作, 可以确保量化交易的可靠且合理运行, 提高量化交易的准确性。