CLAIMS

What is claimed is:

1. A method for creating a quantitative trading strategy, the method being implemented by an electronic device, and the method comprising:

displaying a graphical interface, wherein the graphical interface comprises at least one editable control;

determining, based on a functions of the at least one editable control, a function coefficient corresponding to the at least one editable control;

determining, based on the function coefficient of the at least one editable control, an association relation between the at least one editable control; and

determining, based on the association relation, whether two controls are allowed to be connected through a line, and reporting an error when a user connect two controls that are not allowed to be connected;

obtaining a graphical quantitative trading strategy inputted by a user via the graphical interface, wherein the graphical quantitative trading strategy comprises at least two edited controls and a connection line configured to connect the at least two edited controls, and each of the at least two edited controls comprises an attribute parameter;

obtaining a script of the quantitative trading strategy based on the graphical quantitative trading strategy; and

running the script of the quantitative trading strategy to obtain a quantitative trading result wherein, when the script of the quantitative trading strategy is run, a connection between a strategy program and an application programming interface module of a client, the application programming interface module completing transmitting and receiving of individual requests and caching data, the cached data being returned directly, and other data being requested to the background, and the data, after being processed by the application programming interface module, being fed back to the strategy program,

wherein said obtaining the script of the quantitative trading strategy based on the graphical quantitative trading strategy comprises:

determining at least one path based on the graphical quantitative trading strategy, wherein the path comprises at least one first control and a connection line between the at least one first control and an adjacent control;

encapsulating the at least one first control as a first function;

encapsulating the path as a second function based on the first function and the connection line between the at least one first control and the adjacent control, wherein the second function internally calls the first function of the at least one first control on the path; and

obtaining the script of the quantitative trading strategy based on the second function, wherein the script of the quantitative trading strategy comprises a callback function for calling the second function.

2. The method according to claim 1, wherein the graphical interface comprises a control bar, a strategy canvas, and an attribute bar, and

wherein said obtaining the graphical quantitative trading strategy inputted by the user via the graphical interface comprises:

obtaining at least one control selected by the user in the control bar;

adding the at least one control to the strategy canvas in response to a first operation of the user, wherein a start control is pre-set in the strategy canvas;

obtaining a control selected by the user in the strategy canvas, and editing, in the attribute bar, an attribute parameter of the selected control; and

connecting the at least one control and the start control through the connection line in response to a second operation of the user, to generate the graphical quantitative trading strategy.

3. The method according to claim 2, wherein the control bar comprises a condition control and/or an event control.

4. The method according to claim 3, wherein the condition control comprises a combined condition control, and the method further comprises:

displaying a popup window in response to a third operation of the user;

obtaining at least two conditions and an association relation between the at least two conditions that are inputted by the user in the popup window; and

generating the combined condition control based on the at least two conditions and the association relation.

5. The method according to claim 4, further comprising:

generating a binary tree by means of an inorder traversal, wherein leaf nodes of the binary tree represent the at least two conditions, and a branch node of the binary tree represents the association relation between the at least two conditions; and

displaying a preview of the combined condition control, wherein the preview comprises the binary tree.

6. The method according to claim 2, wherein an attribute setting of the start control comprises at least one of an applicable account setting, a loop setting, and a global variable setting.

7. The method according to claim 1, wherein the path comprises at least two first controls, and the at least two first controls form a tree network topology.

8. The method according to claim 1, wherein the graphical quantitative trading strategy comprises a start control, wherein the number of the at least one path is determined based on the number of exits of the start control.

9. An apparatus for creating a quantitative trading strategy, comprising:

a display unit configured to display a graphical interface, wherein the graphical interface comprises at least one editable control;

an obtaining unit configured to obtain a graphical quantitative trading strategy inputted by a user via the graphical interface, wherein the graphical quantitative trading strategy comprises at least two edited controls and a connection line configured to connect the at least two edited controls, and each of the at least two edited controls comprises an attribute parameter; and

a processing unit configured to obtain a script of the quantitative trading strategy based on the graphical quantitative trading strategy and run the script of the quantitative trading strategy to obtain a quantitative trading result, wherein, when the script of the quantitative trading strategy is run, a connection between a strategy program and an application programming interface module of a client, the application programming interface module completing transmitting and receiving of individual requests and caching data, the cached data being returned directly, and other data being requested to the background, and the data, after being processed by the application programming interface module, being fed back to the strategy program,

wherein the processing unit is further configured to: determining, based on a functions of the at least one editable control, a function coefficient corresponding to the at least one editable control; determining, based on the function coefficient of the at least one editable control, an association relation between the at least one editable control; and determining, based on the association relation, whether two controls are allowed to be connected through a line, and reporting an error when a user connect two controls that are not allowed to be connected;

wherein said obtaining the script of the quantitative trading strategy based on the graphical quantitative trading strategy comprises:

determining at least one path based on the graphical quantitative trading strategy, wherein the path comprises at least one first control and a connection line between the at least one first control and an adjacent control;

encapsulating the at least one first control as a first function;

encapsulating the path as a second function based on the first function and the connection line between the at least one first control and the adjacent control, wherein the second function internally calls the first function of the at least one first control on the path; and

obtaining the script of the quantitative trading strategy based on the second function, wherein the script of the quantitative trading strategy comprises a callback function for calling the second function.

10. An electronic device, comprising a processor, and a memory having instructions stored thereon, wherein the instructions, when executed by the processor, cause the processor to implement the method according to any one of claims 1 to 8.

11. A computer-readable storage medium, having a computer program stored thereon, wherein the computer program causes a computer to implement the method according to any one of claims 1 to 8.