

**TITLE OF INVENTION: METHOD, DEVICE AND APPARATUS FOR
PROCESSING DATA OF QUANTITATIVE TRADING**

ABSTRACT

The present invention provides a method, device and apparatus for processing data of quantitative trading, comprising: in response to performing a quantitative trading strategy, obtaining a market data setting time length of a market data indicator, and a target actual operation time length; determining a target market data time length based on the market data setting time length and the target actual operation time length; obtaining a piece of target market data in the target market data time length and obtaining an indicator value of the market data indicator based on the piece of target market data; and in response to the indicator value of the market data indicator conforming to a preset strategy condition, triggering execution of a trading operation indicated by a preset strategy operation; making it possible to ensure that quantitative trading runs reliably and properly and improve accuracy of quantitative trading.

Fig.2