

工作总结

阮颖 2025年10月17日

交易监控功能开发和部署

- 交易日定时启动和结束监控
- 监控服务器文件是否更新
- 监控交易情况

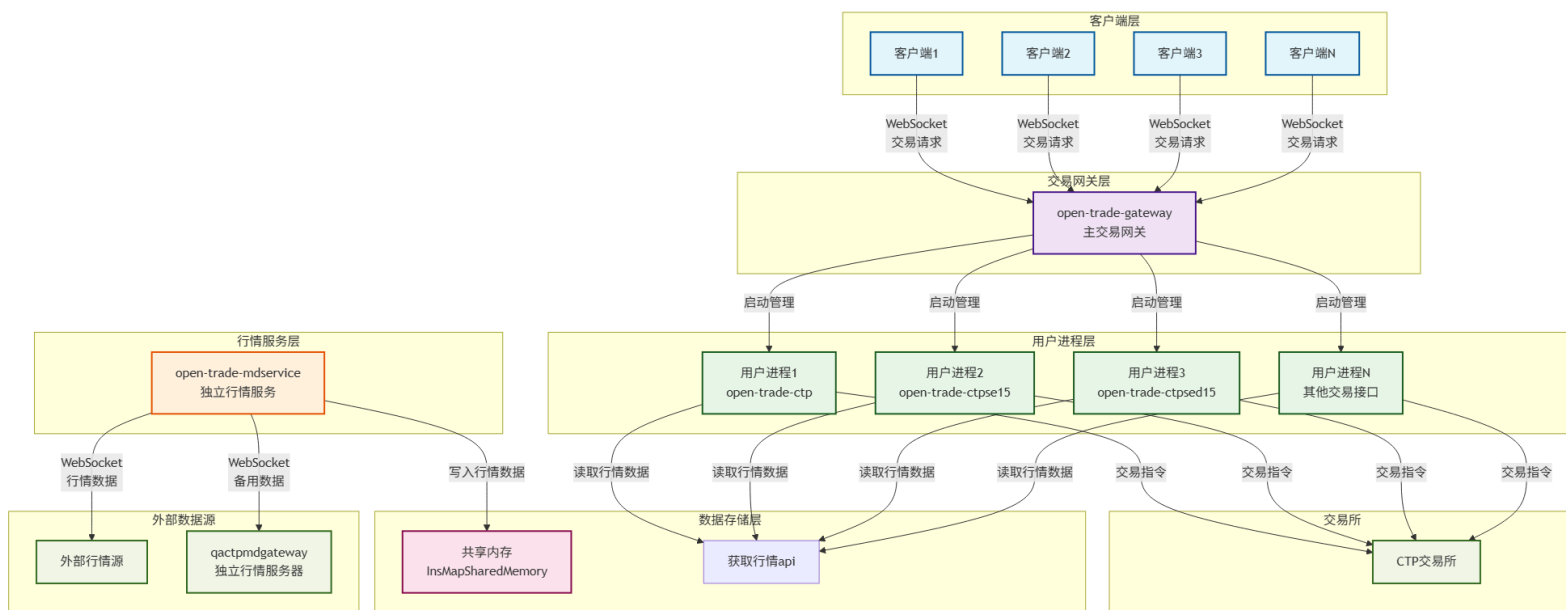
目前已部署在nano、sip实盘服务器

```
===== Fri 10 Oct 2025 06:55:03 AM CST =====  
nano_monitor 已启动, PID=932023  
===== Mon 13 Oct 2025 06:55:03 AM CST =====  
nano_monitor 已启动, PID=936991  
===== Tue 14 Oct 2025 06:55:03 AM CST =====  
nano_monitor 已启动, PID=939026  
===== Wed 15 Oct 2025 06:55:03 AM CST =====  
nano_monitor 已启动, PID=941449  
===== Thu 16 Oct 2025 06:55:03 AM CST =====  
nano_monitor 已启动, PID=943463
```

```
2025-10-16 08:47:02 | INFO | qamonitor.file_monitor:check:148 | 文件大小发生变化: /data/nano/Univ/universe.txt.20251016
2025-10-16 08:47:02 | INFO | qamonitor.file_monitor:check:152 | 文件已更新: /data/nano/Univ/universe.txt.20251016
2025-10-16 08:47:02 | INFO | __main__:status_callback:123 | [loco_universe] 文件状态正常: /data/nano/Univ/universe.txt.20251016
2025-10-16 08:47:02 | INFO | qamonitor.file_monitor:check:148 | 文件大小发生变化: /data/nano/Meta/universe_all.txt
2025-10-16 08:47:02 | INFO | qamonitor.file_monitor:check:152 | 文件已更新: /data/nano/Meta/universe_all.txt
2025-10-16 08:47:02 | INFO | __main__:status_callback:123 | [loco_universe_all] 文件状态正常: /data/nano/Meta/universe_all.txt
2025-10-16 08:47:02 | INFO | qamonitor.file_monitor:check:152 | 文件已更新: /data/nano/Meta/tkr.txt
2025-10-16 08:47:02 | INFO | __main__:status_callback:123 | [loco_tkr] 文件状态正常: /data/nano/Meta/tkr.txt
```

```
2025-10-16 14:02:34 | INFO | __main__:status_callback:123 | [trading_check] 交易日志正常. 处理 22 个新事件
2025-10-16 14:02:34 | INFO | __main__:status_callback:128 | [trading_check][event:OrderPartial]: {'type': 'OrderPartial', 'order_id': '83140200366000', 'symbol': '300169.SZ', 'cumulative_qty': '-2000', 'price': '6.96'}
2025-10-16 14:02:34 | INFO | __main__:status_callback:128 | [trading_check][event:OrderComplete]: {'type': 'OrderComplete', 'order_id': '83140200366000', 'symbol': '300169.SZ', 'total_qty': '-2800', 'price': '6.96'}
2025-10-16 14:02:34 | INFO | __main__:status_callback:128 | [trading_check][event:Time]: {'type': 'Time', 'order_id': '', 'symbol': '', 'quantity': '', 'price': '', 'details': '执行进度 多:4.4% 空:2.5% 敞口:-1 无信号:0'}
2025-10-16 14:02:34 | INFO | __main__:status_callback:128 | [trading_check][event:Time]: {'type': 'Time', 'order_id': '', 'symbol': '', 'quantity': '', 'price': '', 'details': '执行进度 多:4.5% 空:2.6% 敞口:-1 无信号:0'}
2025-10-16 14:02:34 | INFO | __main__:status_callback:128 | [trading_check][event:Time]: {'type': 'Time', 'order_id': '', 'symbol': '', 'quantity': '', 'price': '', 'details': '执行进度 多:4.6% 空:2.7% 敞口:-1 无信号:0'}
2025-10-16 14:02:34 | INFO | __main__:status_callback:128 | [trading_check][event:Time]: {'type': 'Time', 'order_id': '', 'symbol': '', 'quantity': '', 'price': '', 'details': '执行进度 多:4.7% 空:2.8% 敞口:-1 无信号:0'}
2025-10-16 14:02:34 | INFO | __main__:status_callback:128 | [trading_check][event:Time]: {'type': 'Time', 'order_id': '', 'symbol': '', 'quantity': '', 'price': '', 'details': '执行进度 多:4.8% 空:3.0% 敞口:-1 无信号:0'}
2025-10-16 14:02:34 | INFO | __main__:status_callback:128 | [trading_check][event:Time]: {'type': 'Time', 'order_id': '', 'symbol': '', 'quantity': '', 'price': '', 'details': '执行进度 多:4.9% 空:1.3% 敞口:-1 无信号:0'}
2025-10-16 14:02:34 | INFO | __main__:status_callback:128 | [trading_check][event:OrderPartial]: {'type': 'OrderPartial', 'order_id': '83140214317001', 'symbol': '300169.SZ', 'cumulative_qty': '-400', 'price': '6.96'}
2025-10-16 14:02:34 | INFO | __main__:status_callback:128 | [trading_check][event:OrderPartial]: {'type': 'OrderPartial', 'order_id': '83140214317001', 'symbol': '300169.SZ', 'cumulative_qty': '-1500', 'price': '6.96'}
2025-10-16 14:02:34 | INFO | __main__:status_callback:128 | [trading_check][event:OrderPartial]: {'type': 'OrderPartial', 'order_id': '83140214317001', 'symbol': '300169.SZ', 'cumulative_qty': '-1800', 'price': '6.96'}
2025-10-16 14:02:34 | INFO | __main__:status_callback:128 | [trading_check][event:OrderComplete]: {'type': 'OrderComplete', 'order_id': '83140214317001', 'symbol': '300169.SZ', 'total_qty': '-2600', 'price': '6.96'}
2025-10-16 14:02:34 | INFO | __main__:status_callback:128 | [trading_check][event:Time]: {'type': 'Time', 'order_id': '', 'symbol': '', 'quantity': '', 'price': '', 'details': '执行进度 多:5.0% 空:1.4% 敞口:-1 无信号:0'}
2025-10-16 14:02:34 | INFO | __main__:status_callback:128 | [trading_check][event:OrderComplete]: {'type': 'OrderComplete', 'order_id': '83140214317001', 'symbol': '300169.SZ', 'total_qty': '-2600', 'price': '6.96'}
```

期货交易系统mdservice接入qactpmdgateway作为行情源



- mdservice通过websocket接入qactpmdgateway行情源，订阅合约行情，收到行情后存入共享内存，供接口读取

```
// 订阅
{
  "aid": "subscribe_quote",
  "ins_list": "rb2501,i2501,au2412,cu2501"
}
// 行情推送
{
  "data": [
    {
      "quotes": {
        "rb2501": {
          "last_price": 4180.0,
          "ask_price1": 4181.0,
          "bid_price1": 4179.0,
          "upper_limit": 4200.0,
          "lower_limit": 4100.0,
          "pre_settlement": 4150.0
        },
        "i2501": {
          "last_price": 850.0,
          "ask_price1": 851.0,
          "bid_price1": 849.0,
          "upper_limit": 870.0,
          "lower_limit": 830.0,
          "pre_settlement": 840.0
        }
      }
    }
  ]
}
```