redis\_mdld.py

# 初始化

class Config

def \_\_init\_\_

config\_flist: dict

config\_optlist:dict

config\_slist: list

def init\_flist: # 期货列表

遍历115\_6380:qdb:securityex:derivatives:\*:CODE #> qdb:securityex:derivatives:IC01:CODE

return { "IH01": "IH1908", ...} 共计12个合约

def init\_optlist: # 期权列表

遍历170:OPLST:01\*

取InstrumentCode[7:]建字典 # 510050P1909M03000

return {"1909M03000":("10001746", "10001750"), ...}

def init\_slist: # 现货列表

从redis\_mdld.yaml读入

return ["S510050", "I000001"]

# run

9:30-11:30 13:00-15:00 每隔一秒调用一次

key = ts # 3\*3600 + h\*3600+m\*60+s #type: int 头天21:00:00以来的秒数,

cur\_ts为当前key

# MDLD:key共计4\*3600+2个键值,循环写入,ts>cur\_ts则为昨天的数据

遍历flist:

取期货行情, KZ:F%s:LATEST, BP1,SP1 #> IH1908

写入MDLD:ts:F:F%s #> IH1908

遍历slist.values():

取现货行情, KZ:S%s:LATEST, BP1, SP1

写入MDLD:ts:S:S510050

取净值, KZ:JZ0000KZE%s:NEW, B1, S1

if 510050: pe = latest

遍历optlist.values():

取CP两个合约行情170:MD:01+ InstrumentID, 写入MDLD:ts:OP:10001750

MDLD:ts:OP: C1909M03000

MDLD:ts:OP: P1909M03000

根据pe计算A5和OP价

MDLD:ts:A5:1909P2950M

MDLD:ts:PO:1909P2950M