

pnl 计算

发单

```
order_count+=1
order_val = order.Volume * order.Price
sumOrderVal += order_val
if (Exchange == "SZ"):
    flowFee += 0.1;
```

撤单

```
if (Exchange == "SZ"):
    flowFee += 0.1;
```

回报

```
if(orderback.Status == CANCELLED):
    cancel_count+=1
# 风控拒单
if (Exchange == "SZ" and orderback.Status == REJECTED_BY_RISK):
    flowFee -= 0.1;
```

成交

```
last_price = tradeback.Price
tradeValue = tradeback.Price * tradeback.Volume
if(tradeback.Direction == SELL):
    taxFee += tradeValue * taxRate;
if(Exchange == "SSE"):
    flowFee += tradeValue * flowFeeRate
    mktFee += tradeValue * mktFeeRate
else:
    mktFee += tradeValue * mktFeeRate
totalFee += tradeValue * feeRate
totalTradeVal += tradeValue
if(tradeback.Direction == BUY):
    cum_buy += tradeback.Volume
    gross -= tradeValue
else:
    cum_sell += tradeback.Volume
    gross += tradeValue
```

pnl 计算

```
p = yday_pos + cum_buy - cum_sell - balance_pos
etv = p * last_price
g = gross + etv
c = totalFee + taxFee + abs(etv) * feeRate
n = g - c
tv = totalTradeVal + abs(etv)
ov = sumOrderVal + abs(etv)
cvr = (ov - tv) / ov
cnr = cancel_count / order_count
nr = n / (tv / 2)
ff = flowFee
nqs = totalFee - mktFee - flowFee
l = last_price
```