

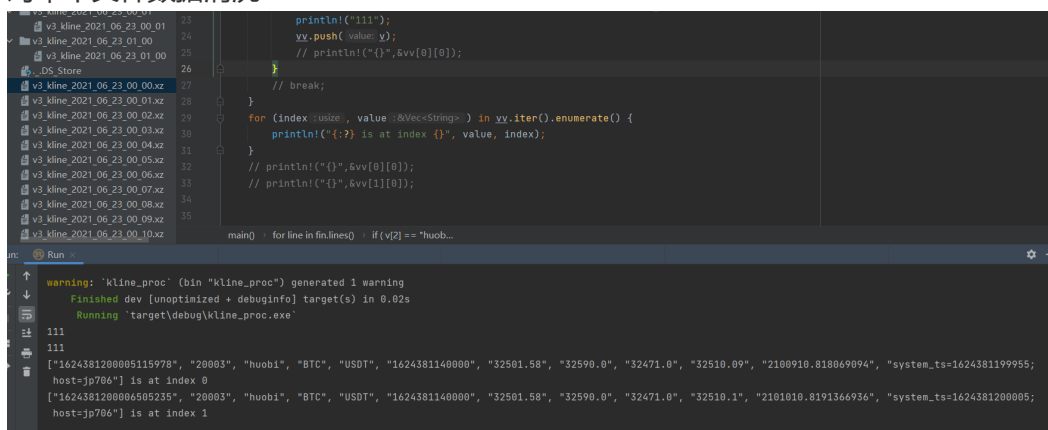
## 过程记录2

创建时间: 2021/10/2 12:27

- 切分一行的字符串

```
SPLIT: cat
SPLIT: bird
1624381200003607403
20003
huobi
YFII
USDT
1624381140000
1526.1494
1530.2669
1526.1494
1528.6024
714.27868728
system_ts=1624381191312:host=ip706
```

- 对单个文件数据清洗



The screenshot shows a C++ development environment. The file explorer on the left lists several files, including `v3_kline_2021_06_23_00_01` through `v3_kline_2021_06_23_00_10`. The source code editor in the center shows a C++ program that processes a vector of strings. The console output at the bottom shows the program's execution, including a warning and the final output lines.

```
111
111
["1624381200003607403", "20003", "huobi", "BTC", "USDT", "1624381140000", "32501.58", "32590.0", "32471.0", "32510.09", "2100910.818069094", "system_ts=1624381199955;
host=jp706"] is at index 0
["1624381200003607403", "20003", "huobi", "BTC", "USDT", "1624381140000", "32501.58", "32590.0", "32471.0", "32510.1", "2101010.8191366936", "system_ts=1624381200005;
host=jp706"] is at index 1
```

- 整理批量文件，获取所有用于回测的事件

```
host=jp706"] is at index 569
["1624402020064884984", "20003", "huobi", "BTC", "USDT", "1624401960000", "32336.78", "32336.78", "32288.0", "32298.71", "701686.82130159", "system_ts=1624402020008;
host=jp706"] is at index 570
["1624402080005493141", "20003", "huobi", "BTC", "USDT", "1624402020000", "32297.27", "32353.82", "32288.0", "32342.9", "694157.18273992", "system_ts=1624402078588;
host=jp706"] is at index 571
["1624402080105347452", "20003", "huobi", "BTC", "USDT", "1624402020000", "32297.27", "32353.82", "32288.0", "32342.9", "694361.62221082", "system_ts=1624402080005;
host=jp706"] is at index 572
["1624402140007849824", "20003", "huobi", "BTC", "USDT", "1624402080000", "32342.9", "32342.9", "32302.83", "32323.65", "571047.50289378", "system_ts=1624402139836;
host=jp706"] is at index 573
["1624402200024739258", "20003", "huobi", "BTC", "USDT", "1624402140000", "32323.65", "32325.53", "32280.0", "32313.6", "240499.53511552358", "system_ts=162440219617;
host=jp706"] is at index 574
["1624402260024876450", "20003", "huobi", "BTC", "USDT", "1624402200000", "32313.01", "32378.07", "32281.95", "32367.99", "792596.92553112", "system_ts=1624402259261;
host=jp706"] is at index 575
["162440230007470998", "20003", "huobi", "BTC", "USDT", "1624402260000", "32368.0", "32377.38", "32328.67", "32357.16", "500488.69928573", "system_ts=1624402319829;
host=jp706"] is at index 576
["1624402300084977226", "20003", "huobi", "BTC", "USDT", "1624402260000", "32368.0", "32377.38", "32328.67", "32357.16", "505159.64947469", "system_ts=1624402320007;
host=jp706"] is at index 577
["1624402300024919646", "20003", "huobi", "BTC", "USDT", "1624402300000", "32367.34", "32396.56", "32349.92", "32350.46", "357226.42342996", "system_ts=1624402379655;
host=jp706"] is at index 578
["1624402440004860558", "20003", "huobi", "BTC", "USDT", "1624402380000", "32349.57", "32349.57", "32280.37", "32314.3", "261210.92068814", "system_ts=1624402439722;
host=jp706"] is at index 579
```

- 交易逻辑验证

```
3899744
["1624394280026232145", "20003", "huobi", "BTC", "USDT", "1624394220000", "32747.88", "32747.88",
host=jp706"] is at index 399
判断一次交易逻辑
价格:32680.49, 一分钟涨幅:-0.002081364141112841, limit0.010004297631166668
不满足开仓条件
60021886043
["1624394340007894840", "20003", "huobi", "BTC", "USDT", "1624394280000", "32680.49", "32696.2",
host=jp706"] is at index 400
判断一次交易逻辑
价格:32696.2, 一分钟涨幅:0.00048048397061429545, limit0.0099969437825
不满足开仓条件
59981662695
["1624394340028715943", "20003", "huobi", "BTC", "USDT", "1624394280000", "32680.49", "32698.21",
host=jp706"] is at index 401
20821103
["1624394400009669344", "20003", "huobi", "BTC", "USDT", "1624394340000", "32698.21", "32803.69",
```

- 计算收益

```
["1624402320044565388", "20003", "huobi", "DOGE", "USDT", "1624402260000", "0.1883
host=jp706"] is at index 583
39888363
["1624402380143259335", "20003", "huobi", "DOGE", "USDT", "1624402320000", "0.1883
host=jp706"] is at index 584
判断一次交易逻辑
不满足开仓条件
600986939471
["1624402440024351676", "20003", "huobi", "DOGE", "USDT", "1624402380000", "0.1890
host=jp706"] is at index 585
判断一次交易逻辑
不满足开仓条件
59881092341
绝对收益:3959.1581025613705, 收益率:0.3959158102561371%
```