

Package: RTTWebClient (via r-universe)

November 4, 2024

Type Package

Title Web Client to 'TickTrader'

Version 0.1.3

Description R Web Client to 'TickTrader' platform. Provides you access to 'TickTrader' platform through Web API
<<https://ttlivewebapi.fxopen.net:8443/api/doc/index>>.

Depends R (>= 3.3.0)

License GPL-2

Encoding UTF-8

Imports data.table, jsonlite, httr, digest, base64enc, methods, withr

RoxygenNote 7.1.2

Suggests spelling, knitr, rmarkdown, testthat, lubridate, vcr

VignetteBuilder knitr

Language en-US

NeedsCompilation no

Author Yury Maisiayonak [aut, cre]

Maintainer Yury Maisiayonak <yury.maisiayonak@soft-fx.lv>

Repository CRAN

Date/Publication 2022-02-08 10:00:02 UTC

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GetBarsHistory	<i>Get Bar History</i>
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Description

Get Bar History

Arguments

symbol	a character. Symbol Name.
barsType.	a character. Bars Type. One from c("Ask", "Bid").
periodicity.	a character. Periodicity. From c("S1", "S10", "M1", "M5", "M15", "M30", "H1", "H4", "D1", "W1", "MN1")
startTime	a POSIXct obj. Start Time in UTC.
endTime	a POSIXct obj. End Time in UTC.
count.	Integer. Count of returned Bars from startTime. Max is 1000. Can be negative. If count == 0, use time interval between startTime and endTime.

Value

data.table with Bar Info

GetCurrencyInfo	<i>Get All Currency</i>
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Description

Get All Currency

Value

data.table with currency info

GetCurrentQuotes	<i>Get All Current Quotes</i>
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Description

Get All Current Quotes

Value

a data.table with current quotes

GetDividends	<i>Get All Dividend</i>
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Description

Get All Dividend

Value

a data.table with dividends.

GetPipsValue	<i>Get Pips Value</i>
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Description

Get Pips Value

Arguments

targetCurrency a character. Currency Name.

symbols a character vectors. Symbols vector.

Value

a data.table with pips value in targetCurrency for every symbol in symbols vector

GetSymbolsInfo	<i>Get All Symbols</i>
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Description

Get All Symbols

Value

data.table with symbol info

GetTickHistory	<i>Get Ticks History</i>
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Description

Get Ticks History

Arguments

symbol.	A character. Symbol Name.
startTime	a POSIXct obj. Start Time in UTC.
endTime	a POSIXct obj. End Time in UTC.
count.	Integer. Count of returned Ticks from startTime. Max is 1000. Can be negative. If count == 0, use time interval between startTime and endTime.

Value

data.table with Ticks Info.

InitRTTWebApiHost	<i>Init RTTWebApiHost</i>
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Description

Init RTTWebApiHost

Usage

```
InitRTTWebApiHost(
  server = "ttlivewebapi.fxopen.com",
  port = 8443L,
  id = NULL,
  key = NULL,
  secret = NULL
)
```

Arguments

server	a character. Web Address.
port	an integer. Port Number. Default is 8443
id	a character. HMAC client id.
key	a character. HMAC client key.
secret	a character. HMAC secret key.

Value

RTTWebApiHost ref class.

RTTWebApiHost	<i>RTTWebApiHost</i>
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Description

RTTWebApiHost

Fields

client. RTTWebClient obj.

Methods

GetBarsHistory(symbol, barsType = "Bid", periodicity = "M1", startTime, endTime = as.POSIXct(Sys.Date()),
Get Bar History

GetCurrencyInfo() Get All Currencies

GetCurrentQuotes() Get All Current Quotes

GetDividends() Get All Dividends

GetPipsValue(targetCurrency, symbols) Get Pips Value

GetSymbolsInfo() Get All Symbols

GetTickHistory(symbol, startTime, endTime = as.POSIXct(Sys.Date()), tz = "GMT"), count = 0L)
Get Bar History

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