

Package ‘RTTWebClient’

May 31, 2021

Type Package

Title Web Client to 'TickTrader'

Version 0.1.2

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

License GPL-2

Encoding UTF-8

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

RoxygenNote 7.1.1

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 2021-05-31 09:40:05 UTC

R topics documented:

GetBarRawMethod	2
GetBarsHistory	2
GetCurrentQuotes	3
GetCurrentQuotesRawMethod	3
GetDividends	3
GetDividendsRawMethod	4
GetPipsValue	4
GetPipsValueRawMethod	4
GetSymbolsInfo	4
GetSymbolsInfoRawMethod	5
GetTickHistory	5

GetTicksRawMethod	6
InitPrivateWebClient	6
InitPublicWebClient	7
InitRTTWebApiHost	7
RTTWebApiHost	8
RTTWebClient	8

Index 10

GetBarRawMethod	<i>Get Bar History</i>
-----------------	------------------------

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")
startTimeMs.	Long numeric. Timestamp from 1970-01-01 in ms.
count.	Integer. Count of returned Bars from startTimeMs. Max is 1000. Can be negative.

Value

data.table with Bar Info

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

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

GetCurrentQuotes *Get All Current Quotes*

Description

Get All Current Quotes

Value

a data.table with current quotes

GetCurrentQuotesRawMethod
Get All Current Quotes

Description

Get All Current Quotes

Value

a data.table with current quotes

GetDividends *Get All Dividend*

Description

Get All Dividend

Value

a data.table with dividends.

GetDividendsRawMethod *Get All Dividend*

Description

Get All Dividend

Value

a data.table with dividends.

GetPipsValue *Get Pips Value*

Description

Get Pips Value

Value

a data.table with current quotes

GetPipsValueRawMethod *Get All Current Quotes*

Description

Get All Current Quotes

Value

a data.table with current quotes

GetSymbolsInfo *Get All Symbols*

Description

Get All Symbols

Value

data.table with symbol info

GetSymbolsInfoRawMethod
Get All Symbols

Description

Get All Symbols

Value

data.table with symbol info

GetTickHistory *Get Ticks History*

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.

GetTicksRawMethod	<i>Get Ticks History</i>
-------------------	--------------------------

Description

Get Ticks History

Arguments

symbol.	A character. Symbol Name.
startTimeMs.	Long numeric. Timestamp from 1970-01-01 in ms.
count.	Integer. Count of returned Bars from startTimeMs. Max is 1000. Can be negative.

Value

data.table with Ticks Info.

InitPrivateWebClient	<i>Init Private Web Client Obj</i>
----------------------	------------------------------------

Description

Init Private Web Client Obj

Usage

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

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

rTTWebClient obj.

InitPublicWebClient *Init Public Web Client Obj*

Description

Init Public Web Client Obj

Usage

```
InitPublicWebClient(server = "ttlivewebapi.fxopen.com", port = 8443L)
```

Arguments

server	a character. Web Address.
port	an integer. Port Number. Default is 8443

Value

rTTWebClient obj.

InitRTTWebApiHost *Init RTTWebApiHost*

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>
---------------	----------------------

Description

RTTWebApiHost

Fields

client. RTTWebClient obj.

Methods

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

GetCurrentQuotes() Get All Current Quotes

GetDividends() Get All Dividend

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

RTTWebClient	<i>RTTWebClient Class</i>
--------------	---------------------------

Description

RTTWebClient Class

Fields

web_api_address. Server address. Character

web_api_port. Port. Integer

web_api_id. Web Api Id. Character

web_api_key. Web Api Key. Character

web_api_secrecr. Web Api Secret. Character

Methods

GetBarRawMethod(symbol, barsType, periodicity, startTimeMs, count) Get Bar History

GetCurrentQuotesRawMethod() Get All Current Quotes

GetDividendsRawMethod() Get All Dividend

GetPipsValueRawMethod(targetCurrency, symbols) Get Pip Value

GetSymbolsInfoRawMethod() Get All Symbols

GetTicksRawMethod(symbol, startTimeMs, count) Get Ticks History

Index

GetBarRawMethod, [2](#)
GetBarsHistory, [2](#)
GetCurrentQuotes, [3](#)
GetCurrentQuotesRawMethod, [3](#)
GetDividends, [3](#)
GetDividendsRawMethod, [4](#)
GetPipsValue, [4](#)
GetPipsValueRawMethod, [4](#)
GetSymbolsInfo, [4](#)
GetSymbolsInfoRawMethod, [5](#)
GetTickHistory, [5](#)
GetTicksRawMethod, [6](#)

InitPrivateWebClient, [6](#)
InitPublicWebClient, [7](#)
InitRTTWebApiHost, [7](#)

RTTWebApiHost, [8](#)
RTTWebClient, [8](#)