RIT DMA REST API 1.0.4

[Base URL: flserver-test.rotman.utoronto.ca:10001/v1] https://rit.306w.ca/RIT-DMA-API/1.0.4/swagger.yaml

Overview

The Rotman Interactive Trader (RIT) allows users to query market data and submit trading instructions through a REST API, as well as through a Microsoft Excel VBA API. The REST API is further categorized into two approaches: the Client REST API and the DMA (Direct Market Access) REST API. While these two appraoches use the same REST API type, they differ in the connection endpoints. The Client REST API connects to the RIT Client, whereas the DMA REST API connects directly to the RIT Instructor App (RIT Server). This webpage aims to provide detailed information on the **DMA REST API**. If you are looking for detailed information about Excel VBA API, please click **here**. For the Client REST API, please click **here**.

The DMA REST API is a straightforward interface for interacting directly with the Rotman Interactive Trader (RIT) Server. This means that connections to the Decision Cases can be made without using the RIT Client, as long as the endpoint server URL and the TraderID credentials are available. Responses are always JSON objects. Successful requests return with HTTP code 200, while unsuccessful responses will have HTTP error codes between 400 and 500. Most programming languages have ways to interact with this kind of API. Some resources:

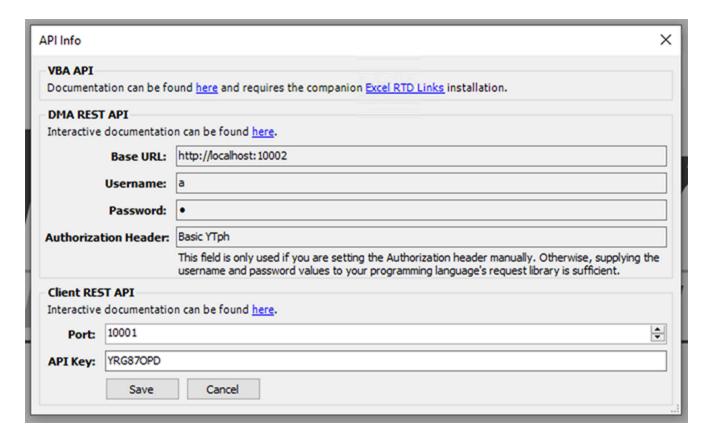
- MATLAB https://www.mathworks.com/help/mps/restful-api-and-json.html? requestedDomain=www.mathworks.com
- C# https://docs.microsoft.com/en-us/aspnet/web-api/overview/advanced/calling-a-web-api-from-a-net-client
- Python https://realpython.com/blog/python/api-integration-in-python/
- Node https://www.npmjs.com/package/request
- VBA https://stackoverflow.com/questions/19553476/how-to-make-rest-call-with-vba-in-excel along with https://stackoverflow.com/questions/19360440/how-to-parse-json-with-vba-without-external-libraries

Connecting To The DMA REST API



The API icon indicates whether an API access is enabled. If there are any issues with starting the API, the icon will be **red** and clicking on it will reveal the associated error message. If the API is turned off, the icon will be greyed out. This icon applies to both Excel VBA API and REST API. Similarly, the API Orders icon indicates whether orders can be submitted via API.

Users can click on this API icon in order to access more detailed information on interacting with the API.



The DMA REST API is hosted by the RIT Instructor App (Server). The hostname will be the same as the one used to login to the RIT Client, but the port will be different (set to 10,001 in this example). Clicking through the Authorize button below will initialize this page with the proper host and authentication settings for a particular DMA REST API instance and is the recommended way to start exploring this API.

Authentication

All DMA REST API requests must be authenticated. RIT uses a Basic Authentication which requires a specially crafted **Authorization** header (based on your login trader ID and password) to be attached to each request. The header value must be in th form **Basic <credentials>**, where **<credentials>** is the Base64 encoding of a string composed of your trader ID and password concatenated with a : . Requests without a correctly set header will be rejected with HTTP code **401** .

For example, if your trader ID was trader123 and your password was securepassword, then you would Base64 encode the string trader123:securepassword. The Authorization header value should be set to Basic dHJhZGVyMTIzOnNlY3VyZXBhc3N3b3Jk.

The API Info dialog will show the correct value for the **Authorization** header for the currently logged in client. Most REST API libraries will typically include a helper function for this kind of authentication (avoiding the need to set this header manually).

Rate Limiting

All endpoints are rate-limited to prevent the server from being overwhelmed with too many requests. When a request is rejected due to rate-limiting, the response will have an HTTP error code of 429. In addition, the response will contain a Retry-After header and wait body parameter, indicating the number of seconds to wait before attempting the request again.

In addition to the global rate limit on requests, securities may also have additional, more restrictive rate limits. The Retry-After / wait times in those cases correspond to the more restrictive rate limits. Requests for other securities with less restrictive rate limits may still be successful.

While the Client REST API is less likely to encouter rate-limiting given the built-in rate-limit handler in the RIT Client, users of the DMA REST API are more likely to experience this response. This is because the DMA REST API connects directly to the server. Therefore, it is recommended to implement a response handler for rate-limiting.

A Sample Code

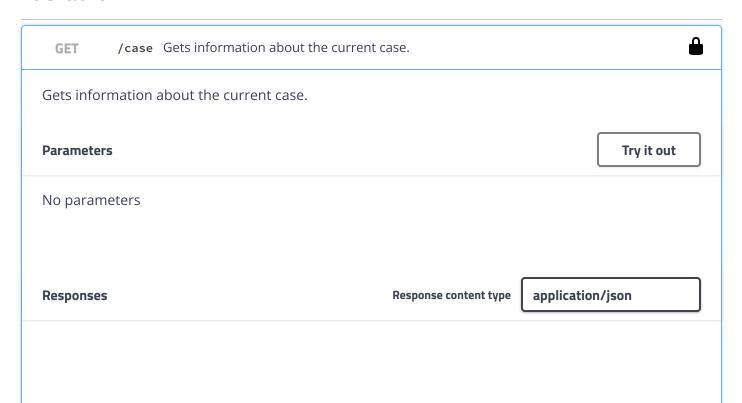
Given the similar nature of the DMA REST API and the Client REST API, it is possible to use the same REST API request syntaxes for both, as long as authentication and rate-limiting are handled properly. This means that existing codes using the Client REST API can be converted to the DMA REST API. For example, the ALGO1 Python Example code using the Client REST API has been covered to the DMA REST API in the file, RIT - Example Code - ALGO1 - Python - DMA REST API.py. It is recommended to keep the similar authentication and rate-limiting code blocks for other algorithms using the DMA REST API to ensure smooth operation.

Additional Notes

• Tickers are case-sensitive and should match what is displayed in the RIT Client.



default ~



```
Code
                      Description
200
                        OK
                      Example Value Model
                          "name": "string",
                          "period": 0,
                          "tick": 0,
                         "ticks_per_period": 0,
                         "total_periods": 0,
                         "status": "ACTIVE",
                         "is_enforce_trading_limits": true
401
                        Unauthorized.
                      Example Value Model
                         "code": "UNAUTHORIZED"
```

Gets information about the currently signed in trader.

Parameters

Try it out

/trader Gets information about the currently signed in trader.

No parameters

GET

Responses Response content type application/json

Code Description
200
OK

```
Example Value Model

{
    "trader_id": "string",
    "first_name": "string",
    "last_name": "string",
    "nlv": 0
    }

401

Unauthorized.

Example Value Model

{
    "code": "UNAUTHORIZED"
}
```

GET /limits Trading limits for the current case.



Trading limits for the current case.

Parameters

Try it out

No parameters

Responses

Response content type

application/json

200

Code

OK

Description

GET /news Gets the most recent news.



Gets the most recent news.

Parameters

Try it out

Name	Description
after number (query)	Retrieve only data with an news_id value greater than this value.
limit number (query)	Result set limit, counting backwards from the most recent item. Defaults to 20.

Responses Response content type application/json

Code Description

200

OK

GET /assets Gets a list of available assets.

Gets a list of available assets.

Parameters

Try it out

Name
Description

ticker
string
(query)

Responses

Response content type
application/json

Code Description
200 OK

```
Example Value Model
```

```
"ticker": "string",
   "type": "CONTAINER",
   "description": "string",
   "total_quantity": 0,
    "available_quantity": 0,
    "lease_price": 0,
    "convert_from": [
       "ticker": "CL",
       "quantity": 10
    "convert_to": [
      "ticker": "CL",
      "quantity": 10
    "containment": {
     "ticker": "CL",
     "quantity": 10
   "ticks_per_conversion": 0,
   "ticks_per_lease": 0,
   "is_available": true,
   "start_period": 0,
   "stop_period": 0
 }
```

401

Unauthorized.

Example Value Model

```
{
  "code": "UNAUTHORIZED"
}
```

GET /assets/history Gets the activity log for assets.



Gets the activity log for assets.

Parameters

Try it out

ticker
string
(query)

period Period to retrieve data from. Defaults to the current period.

number
(query)

limit Result set limit, counting backwards from the most recent item. Defaults to 20.

number
(query)

Responses

Response content type

application/json

Code Description

200

OK

```
"ticker": "string",
"tick": 0,
"action": "string",
"cost": 0,
"convert_from": [
   "ticker": "CL",
   "quantity": 10
],
"convert_to": [
   "ticker": "CL",
   "quantity": 10
],
"convert_from_price": [
   "ticker": "CL",
    "price": 9.99
],
```

/securities Gets a list of available securities and associated positions. GET Gets a list of available securities and associated positions. **Parameters** Try it out Name Description ticker string (query) Responses Response content type application/json Code Description 200 OK

```
"ticker": "string",
   "type": "SPOT",
    "size": 0,
    "position": 0,
    "vwap": 0,
    "nlv": 0,
    "last": 0,
    "bid": 0,
    "bid_size": 0,
    "ask": 0,
    "ask_size": 0,
    "volume": 0,
    "unrealized": 0,
    "realized": 0,
   "currency": "string",
    "total_volume": 0,
    "limits": [
       "name": "string",
        "units": 0
    ],
    "interest_rate": 0,
    "is_tradeable": true,
    "is_shortable": true,
    "start_period": 0,
    "stop_period": 0,
    "description": "string",
    "unit_multiplier": 0,
    "display_unit": "string",
    "start_price": 0,
    "min_price": 0,
    "max_price": 0,
    "quoted_decimals": 0,
    "trading_fee": 0,
    "limit_order_rebate": 0,
    "min_trade_size": 0,
    "max_trade_size": 0,
    "required_tickers": "string",
    "bond_coupon": 0,
    "interest_payments_per_period": 0,
    "base_security": "string",
    "fixing_ticker": "string",
    "api_orders_per_second": 0,
   "execution_delay_ms": 0,
   "interest_rate_ticker": "string",
   "otc_price_range": 0
 }
]
```

401

Unauthorized.

```
{
  "code": "UNAUTHORIZED"
```

Code Description

}

GET /securities/book Gets the order book of a security.



Gets the order book of a security.

Parameters

Try it out

Name Description

ticker * required

string
(query)

limit

Maximum number of orders to return for each side of the order book. Defaults to 20.

number

(query)

Responses

Response content type

application/json

Code

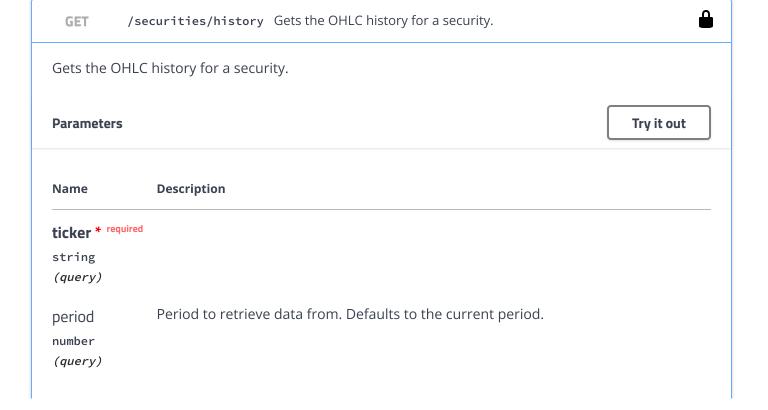
Description

200

OK

```
{
  "bid": [
      {
          "order_id": 1221,
          "period": 1,
          "tick": 10,
          "trader_id": "trader49",
          "ticker": "CRZY",
          "type": "LIMIT",
          "quantity": 100,
          "action": "BUY",
          "price": 14.21,
          "quantity_filled": 10,
```

```
Code
                        Description
                                "vwap": 14.21,
                                "status": "OPEN"
                            ],
                            "ask": [
                             {
                               "order_id": 1221,
                               "period": 1,
                               "tick": 10,
                               "trader_id": "trader49",
                                "ticker": "CRZY",
                                "type": "LIMIT",
                                "quantity": 100,
                                "action": "BUY",
                                "price": 14.21,
                                "quantity_filled": 10,
                               "vwap": 14.21,
                               "status": "OPEN"
                            }
401
                         Unauthorized.
                        Example Value Model
                           "code": "UNAUTHORIZED"
                         }
```



Description Name Result set limit, counting backwards from the most recent item. Defaults to 20. limit number (query) application/json Responses Response content type Code Description 200 OK Example Value Model "tick": 11, "open": 4.12, "high": 4.21, "low": 4.1, "close": 4.15] 401 Unauthorized. **Example Value** Model "code": "UNAUTHORIZED" }

GET /securities/tas Gets time & sales history for a security.

۵

Gets time & sales history for a security. Data is anonymized.

Parameters

Try it out

Description Name ticker * required string (query) after Retrieve only data with an id value greater than this value. number (query) Period to retrieve data from. Defaults to the current period. period number (query) Result set limit, counting backwards from the most recent item. Defaults to 20. limit number (query)

Responses

Response content type

application/json

Code	Description
200	OK

Example Value Model

401

Unauthorized.

```
Code Description

{
    "code": "UNAUTHORIZED"
}
```

GET /orders Gets a list of all orders.



Gets a list of all orders.

Parameters

Name

Try it out

status The status of the orders to return. Defaults to OPEN.
string

Description

Responses

(query)

Response content type

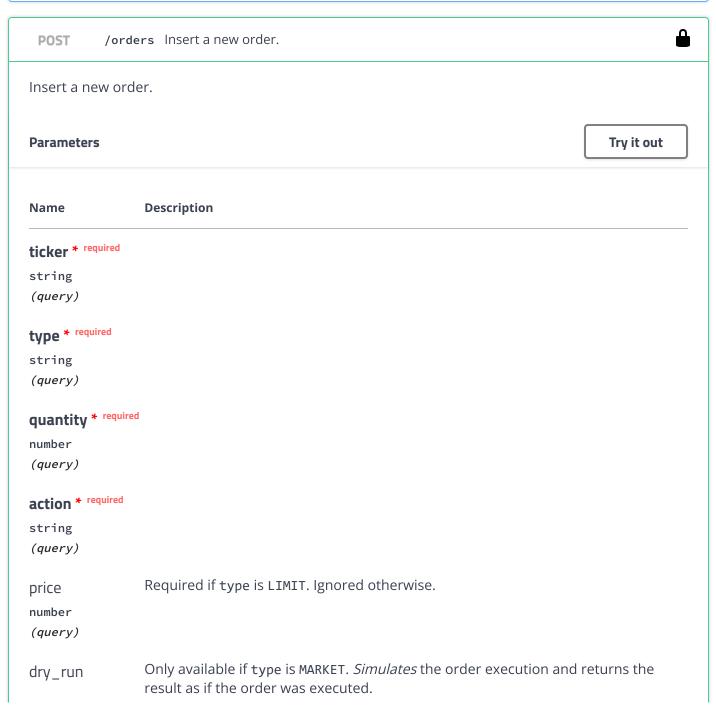
application/json

Code Description

200

OK

```
{
   "order_id": 1221,
   "period": 1,
   "tick": 10,
   "trader_id": "trader49",
   "ticker": "CRZY",
   "type": "LIMIT",
   "quantity": 100,
   "action": "BUY",
   "price": 14.21,
   "quantity_filled": 10,
   "vwap": 14.21,
   "status": "OPEN"
```



Description Name number (query) Response content type application/json Responses Code Description 200 OK Example Value Model "order_id": 1221, "period": 1, "tick": 10, "trader_id": "trader49", "ticker": "CRZY", "type": "LIMIT", "quantity": 100, "action": "BUY", "price": 14.21, "quantity_filled": 10, "vwap": 14.21, "status": "OPEN" 401 Unauthorized. Example Value Model "code": "UNAUTHORIZED" 429 Rate limit exceeded. Example Value Model "code": "RATE_LIMIT_EXCEEDED",

"wait": 0.215

Code	Description		
	Headers:		
	Name	Description	Туре
	Retry-After	Number of seconds to wait before retrying request.	number

GET /orders/{id} Gets the details of a specific order.



Gets the details of a specific order.

Parameters

Try it out

Name Description

id * required The id of the order.

integer
(path)

Responses

Response content type

application/json

Code Description
200

Example Value Model

OK

```
"order_id": 1221,
"period": 1,
"tick": 10,
"trader_id": "trader49",
"ticker": "CRZY",
"type": "LIMIT",
"quantity": 100,
"action": "BUY",
"price": 14.21,
"quantity_filled": 10,
"vwap": 14.21,
```

```
Code

Description

"status": "OPEN"

}

Unauthorized.

Example Value Model

{
    "code": "UNAUTHORIZED"
}
```

/orders/{id} Cancel an open order. DELETE Cancel an open order. Try it out **Parameters** Description Name id * required The id of the order. integer (path) Responses Response content type application/json Code Description 200 OK Example Value Model "success": true

```
Code

Description

Unauthorized.

Example Value Model

{ "code": "UNAUTHORIZED" }
```

```
/tenders Gets a list of all active tenders.
  GET
Gets a list of all active tenders.
                                                                                        Try it out
Parameters
No parameters
Responses
                                                     Response content type
                                                                          application/json
Code
                              Description
200
                               OK
                             Example Value Model
                                   "tender_id": 0,
                                   "period": 0,
                                   "tick": 0,
                                   "expires": 0,
                                   "caption": "string",
                                   "quantity": 0,
                                   "action": "BUY",
                                   "is_fixed_bid": true,
                                   "price": 0
                                 }
                               ]
```

```
Code

Description

Unauthorized.

Example Value Model

{
    "code": "UNAUTHORIZED"
}
```

```
POST
           /tenders/{id} Accept the tender.
Accept the tender.
Parameters
                                                                                           Try it out
Name
               Description
price * required Bid price for the tender. If tender is fixed-bid, this value must match the tender price.
number
(query)
id * required
               The id of the tender.
integer
(path)
Responses
                                                       Response content type
                                                                             application/json
Code
                               Description
200
                                OK
                               Example Value Model
                                   "success": true
```

```
Code

Description

}

401

Unauthorized.

Example Value Model

{
    "code": "UNAUTHORIZED"
}
```

DELETE /tenders/{id} Decline the tender.



Decline the tender.

Parameters

Try it out

Name Description

id * required

The id of the tender.

integer
(path)

Responses

Response content type

application/json

Code	Description

200

OK

Example Value Model

```
{
  "success": true
}
```

401

Unauthorized.

```
Code
```

Description

Example Value Model

```
{
  "code": "UNAUTHORIZED"
}
```

GET /leases List of all assets currently being leased or being used.



List of all assets currently being leased or being used.

Parameters

Try it out

No parameters

Responses

Response content type

application/json

Code

Description

200

OK

POST /leases Lease or use an asset.



Lease or use an asset. Depending on the type of asset, you will need to specify the fromN and quantityN parameters. Only specify subsequent fromN & quantityN parameters if needed.

Parameters

Try it out

Name	Description
ticker * require string (query)	d Ticker of the asset to lease or use.
from1 string (query)	Required for assets that can be used without leasing first (such as REFINERY type assets). Specifies the source ticker.
quantity1 number (query)	Required for assets that can be used without leasing first (such as REFINERY type assets). Specifies the source quantity.
from2 string (query)	Specifies the 2nd source ticker (if required).

Name	Description
quantity2 number (query)	Specifies the 2nd source quantity (if required).
from3 string (query)	Specifies the 3rd source ticker (if required).
quantity3 number (query)	Specifies the 3rd source quantity (if required).

Responses

Response content type

application/json

Code	Description
200	OK

Example Value Model

```
"id": 0,
"ticker": "string",
"type": "CONTAINER",
"start_lease_period": 0,
"start_lease_tick": 0,
"next_lease_period": 0,
"next_lease_tick": 0,
"convert_from": [
   "ticker": "CL",
   "quantity": 10
 }
],
"convert_to": [
  "ticker": "CL",
  "quantity": 10
 }
],
"containment_usage": 0
```

401

Unauthorized.

```
Code Description

Example Value Model

{
    "code": "UNAUTHORIZED"
}
```

GET /leases/{id} Gets the details of a specific lease.



Gets the details of a specific lease.

Parameters

Try it out

Name Description

id * required
integer

(path)

The id of the asset lease.

Responses

Response content type

application/json

Code

Description

200

OK

POST /leases/{id} Use a leased asset.



Use a leased asset. Only specify subsequent fromN & quantityN parameters if needed.

Parameters

Try it out

Name	Description
<pre>from1 * required string (query)</pre>	Specifies the 1st source ticker.
<pre>quantity1 * required number (query)</pre>	Specifies the 1st source quantity.
from2 string (query)	Specifies the 2nd source ticker (if required).
quantity2 number <i>(query)</i>	Specifies the 2nd source quantity (if required).

Name	Description
from3 string (query)	Specifies the 3rd source ticker (if required).
quantity3 number (query)	Specifies the 3rd source quantity (if required).
<pre>id * required integer (path)</pre>	The id of the asset lease.

Responses

Response content type

application/json

Code	Description
200	ОК

Example Value Model

```
"id": 0,
"ticker": "string",
"type": "CONTAINER",
"start_lease_period": 0,
"start_lease_tick": 0,
"next_lease_period": 0,
"next_lease_tick": 0,
"convert_from": [
   "ticker": "CL",
   "quantity": 10
 }
],
"convert_to": [
  "ticker": "CL",
  "quantity": 10
 }
],
"containment_usage": 0
```

401

Unauthorized.

```
Example Value Model

{
    "code": "UNAUTHORIZED"
}
```

DELETE /leases/{id} Unlease an asset.



Unlease an asset.

Parameters

Try it out

Name Description

id * required

The id of the asset lease.

integer
(path)

Responses

Response content type

application/json

Code	Description
200	OK

Example Value Model

```
{
  "success": true
}
```

401

Unauthorized.

```
Code Description

{
    "code": "UNAUTHORIZED"
}
```

POST /commands/cancel Bulk cancel open orders.



Bulk cancel open orders. Exactly one query parameter must be specified. If multiple query parameters are specified, only the first available parameter in the order below will be processed. Returns a result object that specifies which orders were actually cancelled.

Parameters

Try it out

Name	Description
all number (query)	Set to 1 to cancel all open orders.
ticker string (query)	Cancel all open orders for a security.
ids string (query)	Cancel a set of orders referenced via a comma-separated list of order ids. For example, 12,13,91,1.

Responses

Response content type

application/json

Code	Description
200	ОК
	Example Value Model

"cancelled_order_ids": [

```
Code

Description

12,
13,
91

]

What is a second of the control of the control
```

```
Models
  Error {
   code* string
message string
   code*
  CaseStatus string
  Enum:
    Array [ 3 ]
  OrderType string
  Enum:
    Array [ 2 ]
  SecurityType string
  Enum:
    Array [ 12 ]
  AssetType string
  Enum:
    Array [ 6 ]
```

```
TickerQuantity {
   ticker
                        string
                        example: CL
   quantity
                        number
                        example: 10
}
TickerPrice
   ticker
                        string
                        example: CL
   price
                        number
                        example: 9.99
}
OrderAction string
Enum:
   Array [ 2 ]
OrderStatus string
Enum:
   Array [ 3 ]
Order
       {
   order_id
                        integer
                        example: 1221
   period
                        integer
                        example: 1
   tick
                        integer
                        example: 10
   trader_id
                        string
                        example: trader49
   ticker
                        string
                        example: CRZY
                        Case sensitive.
   type
                        string
                        example: LIMIT
                        Enum:
                            Array [ 2 ]
   quantity
                        number
                        example: 100
   action
                        string
                        Enum:
                            Array [ 2 ]
   price
                        number
                         example: 14.21
                        Will be null if type is LIMIT.
   quantity_filled
                        number
                        example: 10
                        Always less than or equal to quantity.
```

```
number
   vwap
                         example: 14.21
                         Volume-weighted average price for transacted quantity. null if
                         quantity_filled is 0.
   status
                         string
                         Enum:
                            Array [ 3 ]
}
AssetLease
              {
   id
                         integer
                         Lease id.
   ticker
                         string
                         string
   type
                         example: CONTAINER
                         Enum:
                            Array [ 6 ]
   start_lease_period
                         integer
   start_lease_tick
                         integer
   next_lease_period
                         integer
   next_lease_tick
                         integer
   convert_from
                            [...]
   convert_to
                            [...]
   containment_usage
                         integer
                         Currently utilized capacity for CONTAINER type assets.
}
SuccessResult
                 {
   description:
                         Placeholder result to indicate an operation was successful.
                         boolean
   success
                         example: true
}
```