**Surprise, surprise. B3’s ftp site is still up and running.**

Following the shutdown of B3’s ftp site and its impact over GetHFData package, I’m happy to report that the site is up and running.

We can check it with code:

library(GetHFData)

library(tidyverse)

df.ftp <- ghfd\_get\_ftp\_contents(type.market = 'equity')

##

## Reading ftp contents for equity(trades) (attempt = 1|10)

# check time difference

max(df.ftp$dates) - min(df.ftp$dates)

## Time difference of 158 days

Let’s download some trade data:

df.trades <- ghfd\_get\_HF\_data(my.assets = 'PETR3',

type.market = 'equity',

first.date = Sys.Date()-6,

last.date = Sys.Date(),type.data = 'trades', type.output = 'agg',

first.time = '11:00:00', last.time = '18:00:00', dl.dir = tempdir()

)

##

## Running ghfd\_get\_HF\_Data for:

## type.market = equity

## type.data = trades

## my.assets = PETR3

## type.output = agg

## agg.diff = 15 min

## Reading ftp contents for equity(trades) (attempt = 1|10)

## Found 107 files in ftp

## First available date in ftp: 2019-02-28

## Last available date in ftp: 2019-08-05

## First date to download: 2019-08-02

## Last date to download: 2019-08-05

## Downloading /tmp/RtmpJjZnMZ/NEG\_20190802.gz (1|2) Attempt 1

## -> Reading files - Imported 1662368 lines, 547 unique tickers

## -> Processing file - Found 24794 lines for 1 selected tickers

## -> Aggregation resulted in dataframe with 27 rows

## Downloading /tmp/RtmpJjZnMZ/NEG\_20190805.gz (2|2) Attempt 1

## -> Reading files - Imported 1962293 lines, 583 unique tickers

## -> Processing file - Found 20874 lines for 1 selected tickers

## -> Aggregation resulted in dataframe with 27 rows

And check it out:

glimpse(df.trades)

## Observations: 54

## Variables: 13

## $ InstrumentSymbol "PETR3", "PETR3", "PETR3", "PETR3", "PETR3", "P…

## $ SessionDate 2019-08-02, 2019-08-02, 2019-08-02, 2019-08-02…

## $ TradeDateTime 2019-08-02 11:00:00, 2019-08-02 11:15:00, 2019…

## $ n.trades 1123, 1522, 1884, 1109, 675, 803, 568, 653, 541…

## $ last.price 29.24, 29.02, 29.02, 28.96, 29.11, 29.06, 29.12…

## $ weighted.price 29.39957, 29.06305, 28.97820, 28.96853, 28.9880…

## $ period.ret -0.0098205215, -0.0071843996, 0.0000000000, -0.…

## $ period.ret.volat 0.0002035764, 0.0002197109, 0.0001967620, 0.000…

## $ sum.qtd 656500, 1140000, 1090700, 506000, 277200, 37400…

## $ sum.vol 19300683, 33131637, 31606455, 14658055, 8035460…

## $ n.buys 616, 731, 859, 552, 409, 265, 273, 337, 250, 28…

## $ n.sells 507, 791, 1025, 557, 266, 538, 295, 316, 291, 2…

## $ Tradetime "11:00:00", "11:15:00", "11:30:00", "11:45:00",…

Its working fine. The ammount of data available at the ftp is more than necessary for research and class material.

I’m not really sure what happened. It could be a simple delay to the shutdown. Lets keep our fingers crossed.