

rest api

请求错误枚举

HTTP Response Status Code	Reason	Response Model
400	Bad Request	{"code": "400", "message": "parameter error"}
404	Not Found	{"code": "401", "message": "parameter error"}

code表明业务错误，枚举code如下

Code	Description
400	参数错误
1xxxxx	xxxxxx

1. 请求历史分钟线数据

URI:/api/v1/market/candle

HTTP-METHOD:GET

a.请求参数

Name	Type	Description	Notes
exchange	string	HUOBI	[required]
contract	string	BTC/USDT	[required]
begin	string	请求开始时间(时间戳)	[optional]
end	string	请求结束时间(时间戳)	[optional]
size	int	请求根数	[optional]
duration	string	请求周期类型(1m.5m.15m.30m.1h.4h.1d)	[required]

注意：如果begin 和end都填写了，则size忽略，如果begin和size填写了，end没有填写，则表示从begin开始向后请求多少根，如果end和size填写了，begin没有填写，则表示向前请求多少根。 duration表示周期，1m.5m.15m.30m表示1分钟线.5分钟线.15分钟线.30分钟线，1h.4h表示1小时线.4小时线，1d表示日线

b.返回结果

```
{
  "exchange": "HUOBI",
  "contract": "BTC/USDT",
  "duration": "1m",
  "detail": [
    {
      "time": "1549868040000",
      "open": "4.35",
      "high": "4.35",
      "low": "4.35",
      "close": "4.35",
      "volume": "4.35"
    }
  ]
}
```

注意：数据里面time 如果duration是1m、5m、15m、30m，则时间到分钟、如果是1h、4h 则时间到小时，1d则时间到天

2. 请求成交数据

URI:/api/v1/market/trade

HTTP-METHOD:GET

a.请求参数

name	type	description	Notes
exchange	string	HUOBI	[required]
contract	string	BTC/USDT	[required]
begin	string	请求开始时间(时间戳)	[optional]
end	string	请求结束时间(时间戳)	[optional]
size	int	请求根数	[optional]

注意：如果begin 和end都填写了，则size忽略，如果begin和size填写了，end没有填写，则表示从begin开始向后请求多少根，如果end和size填写了，begin没有填写，则表示向前请求多少根。

b.返回结果

```
{
  "exchange": "HUOBI",
  "contract": "BTC/USDT",
  "detail": [
    {
```

```
        "time": "1354678432345",
        "price": "4.35",
        "volume": "4.35",
        "side": "b"
    }
]
```

注意：side表示买卖方向 b表示买，s表示卖

3. 请求depth10数据（Book）

URI:/api/v1/market/depth10

HTTP-METHOD:GET

a.请求参数

Name	Type	Description	Notes
exchange	string	HUOBI	[required]
contract	string	BTC/USDT	[required]

b.返回结果

```
{
  "exchange": "HUOBI",
  "contract": "BTC/USDT",
  "asks": [
    {"price": "9216.5", "volume": "1.7371"},
    {"price": "9217.5", "volume": "1.7371"}
  ],
  "bids": [
    {"price": "9215.5", "volume": "1.7371"},
    {"price": "9214.5", "volume": "1.7371"}
  ]
}
```

4. 请求tick数据

URI:/api/v1/market/tick

HTTP-METHOD:GET

a.请求参数

Name	Type	Description	Notes
exchange	string	HUOBI	[required]
contract	string	BTC/USDT	[required]

b.返回结果

```
{
  "exchange": "HUOBI",
  "contract": "BTC/USDT",
  "time": "1354678432345",
  "open": "4.35",
  "high": "4.35",
  "low": "4.35",
  "last": "4.35",
  "volume": "4.35",
  "change": "0.23"
}
```

websocket api

注意：如果code返回200表示成功,非200表示发生错误，message为简要描述,枚举映射如下:

Code	Reason
200	success
201	repeated subscribe
400	bad request
500	invalid subscribe common

1. 订阅tick数据

a. 请求参数

..Websocket Client request

```
[
  {
    "msg_type": "subscribe-tick",
    "exchange": "HUOBI",
    "contract": "BTC/USDT"
  }
]
```

b. 返回数据

..Websocket Server response

```
[{
  "msg_type": "subscribed-tick",
  "exchange": "HUOBI",
  "contract": "BTC/USDT",
  "code": 200,
  "message": "invalid contract"
}]
```

..Websocket server push

```
{
  "msg_type": "push-tick",
  "exchange": "HUOBI",
  "contract": "BTC/USDT",
  "time": "1354678432345",
  "open": "4.35",
  "high": "4.35",
  "low": "4.35",
  "last": "4.35",
  "volume": "4.35",
  "change": "0.23",
  "change_rate": "0.012"
}
```

2. 订阅trade数据

a. 请求参数

..Websocket Client request

```
[
  {
    "msg_type": "subscribe-trade",
    "exchange": "HUOBI",
    "contract": "BTC/USDT"
  }
]
```

b. 返回数据

..Websocket Server response

```
[{
  "msg_type": "subscribed-trade",
  "exchange": "HUOBI",
  "contract": "BTC/USDT",
  "code": 200,
  "message": "invalid contract"
}]
```

..Websocket server push

```
{
  "msg_type": "push-trade",
  "exchange": "HUOBI",
  "contract": "BTC/USDT",
  "time": "1354678432345",
  "price": "4.35",
  "volume": "4.35",
  "side": "b"
}
```

3. 订阅depth数据(book)

a. 请求参数

..Websocket Client request

```
[
  {
    "msg_type": "subscribe-depth10",
    "exchange": "HUOBI",
    "contract": "BTC/USDT"
  }
]
```

b. 返回数据

..Websocket Server response

```
[{
  "msg_type": "subscribed-depth10",
  "exchange": "HUOBI",
  "contract": "BTC/USDT",
  "code": 200,
  "message": "invalid contract"
}]
```

..Websocket server push

```
{
  "msg_type": "push-depth10",
  "exchange": "HUOBI",
  "contract": "BTC/USDT",
  "asks": [
    {"price": "9216.5", "volume": "1.7371"},
    {"price": "9217.5", "volume": "1.7371"}
  ],
  "bids": [
    {"price": "9215.5", "volume": "1.7371"},
    {"price": "9214.5", "volume": "1.7371"}
  ]
}
```

4. 订阅k线数据

a. 请求参数

..Websocket Client request

```
[
  {
    "msg_type": "subscribe-candle",
    "exchange": "HUOBI",
    "contract": "BTC/USDT",
    "duration": "1m"
  }
]
```

b. 返回数据

..Websocket Server response

```
[{
  "msg_type": "subscribed-candle",
  "exchange": "HUOBI",
  "contract": "BTC/USDT",
  "duration": "1m",
  "code": 200,
  "message": "invalid contract"
}]
```

..Websocket server push

```
{
  "msg_type": "push-candle",
  "exchange": "HUOBI",
  "contract": "BTC/USDT",
  "duration": "1m",
  "time": "1549868040000",
  "open": "4.35",
  "high": "4.35",
  "low": "4.35",
  "close": "4.35",
  "volume": "4.35"
}
```

5. heartbeat

a. 请求参数

..Websocket Client request

```
{
  "msg_type": "ping"
}
```

b. 返回数据

..Websocket Server response

```
{
  "msg_type": "pong",
  "time": "1549868040000"
}
```

注意：心跳包，客户端5秒中发一次ping包