

Rest API Samples

Last updated: May 30, 2014

Contents

Introduction	2
Load Wrapper DLL.....	2
Create Sample Account.....	5
Get Instruments	7
Use GetInstruments2	7
Remove list items.....	9
Go through instrument list	9
Test.....	12
Get Ask/Bid	13
Use Timer	13
Check list selection.....	13
Get rate	14
Show rate	15
Test.....	16
Show all prices	17
Prepare DataTable	17
Add DataGridView.....	17
Handle button click	18
Get all instruments.....	18
Get prices	18
Populate DataTable.....	20
Remove existing rows	20
Go through prices	20
Data-binding of DataGridView	23
Test.....	25
Price Streaming	26

Start price streaming.....	26
Handle Event RateDataArrive	27
Handle Event HeartBeat	30
Handle Event StreamError	31
Stop Price Streaming.....	32
Test.....	34
Feedback	35

Introduction

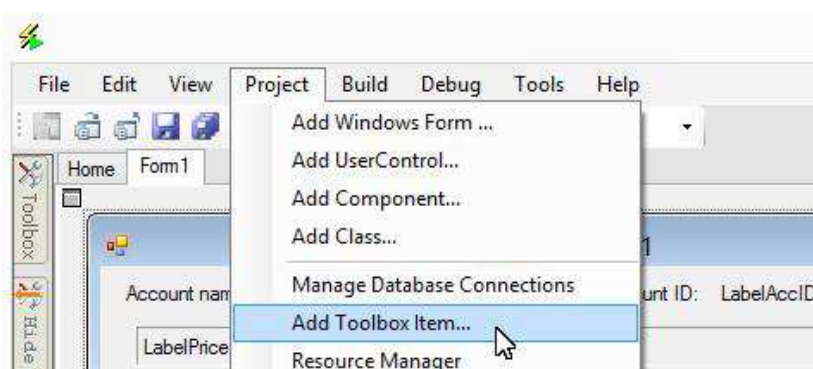
OANDA REST API is a software interface for currency trading (<http://developer.oanda.com/>). Since it supports Microsoft .Net Framework, you can use it in Limnor Studio. Usually you may get ideas of how to use a library in Limnor Studio by reading C# or VB.NET samples the library maker provides. If the library maker provides a .Net Framework interface then it will be easier to use the library in Limnor Studio by accessing the interface. For example, OANDA REST API provides a C# wrapper (<https://github.com/oanda/CSharpLibAPISample>). Compiling the wrapper into a DLL and load the DLL into your Limnor Studio projects, you can easily use the OANDA REST API. Below programming samples are described using the C# wrapper.

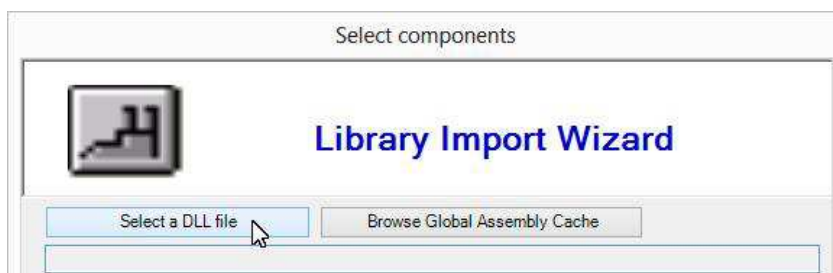
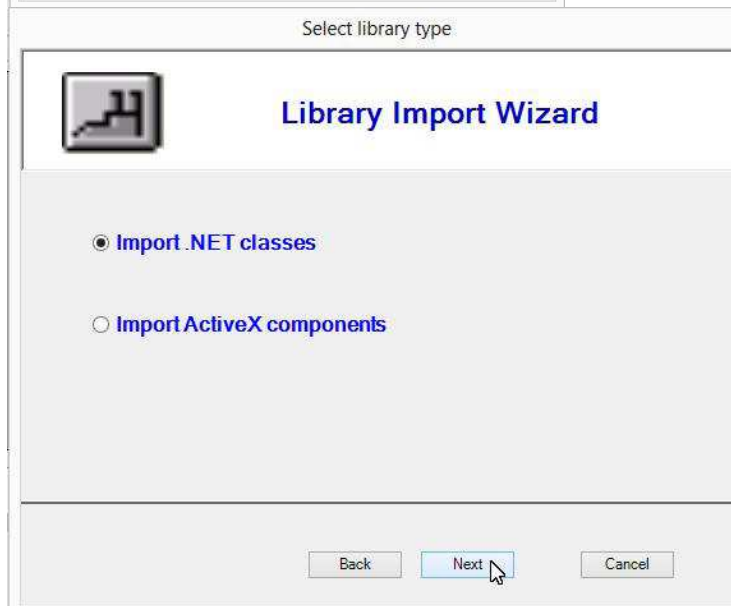
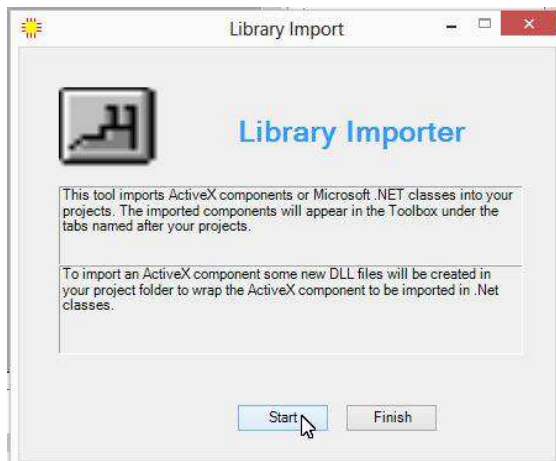
We have compiled the C# wrapper. The wrapper DLL can be found here <http://www.limnor.com/support/RestAPI.zip>.

The sample project used in the document is also contained in the above ZIP file.

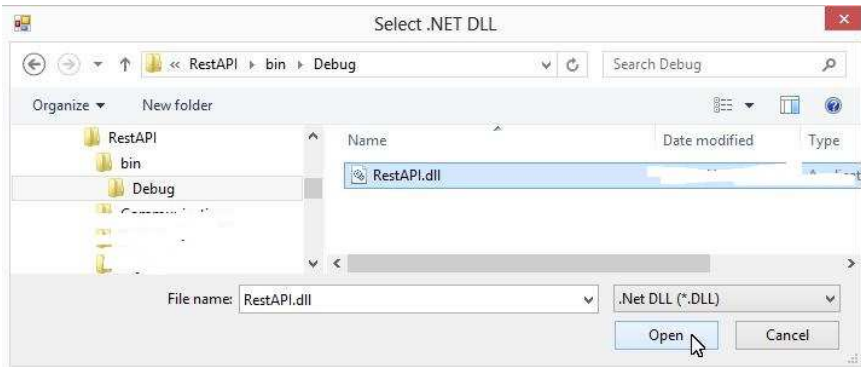
Load Wrapper DLL

Create a Windows Form project. Add item to the Toolbox:

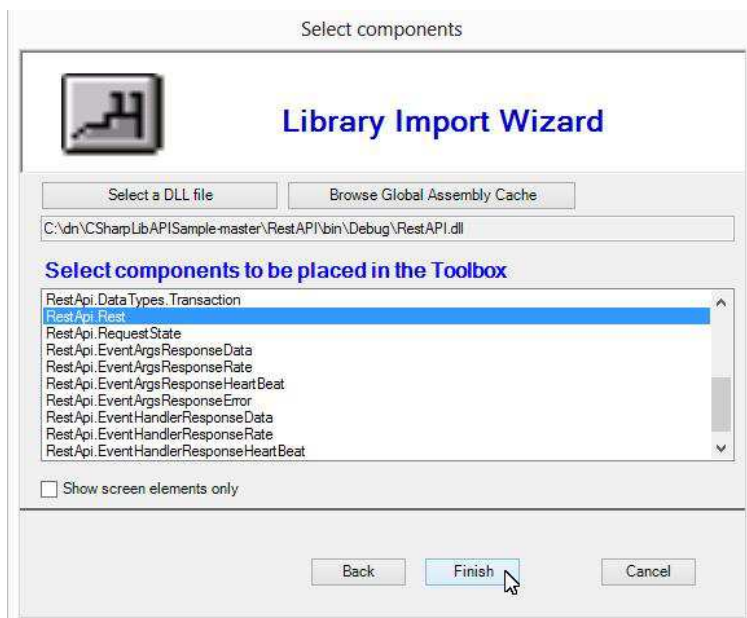




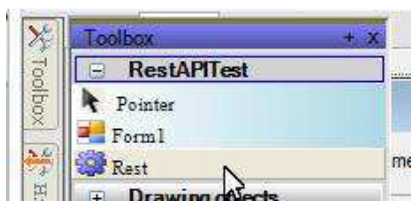
Select the wrapper DLL:



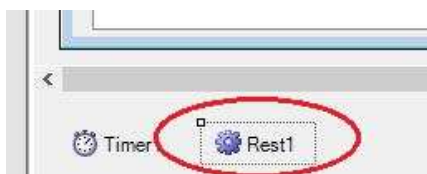
Types contained in the DLL are listed. According to the manufacturer, the class named Rest is the major interface class we are going to use. Select it and click Finish:



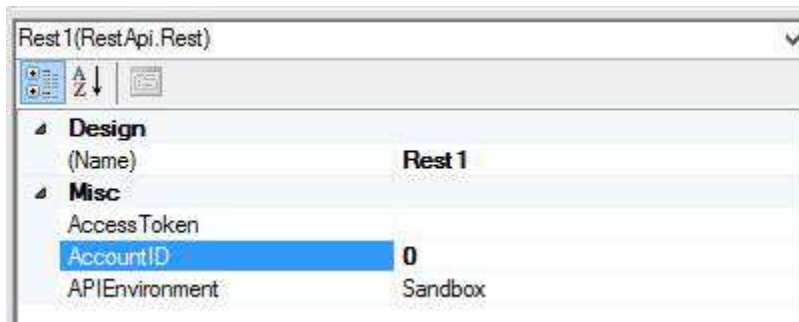
The class Rest appears in the Toolbox under the project:



Drop Rest to the form:



For easier programming, we modified the wrapper DLL by adding some properties to it:



- AccessToken – It is your password to the trading system. Keep it safe.
- AccountID – It is your account ID for the trading system.
- APIEnvironment – It is the environment to be used:

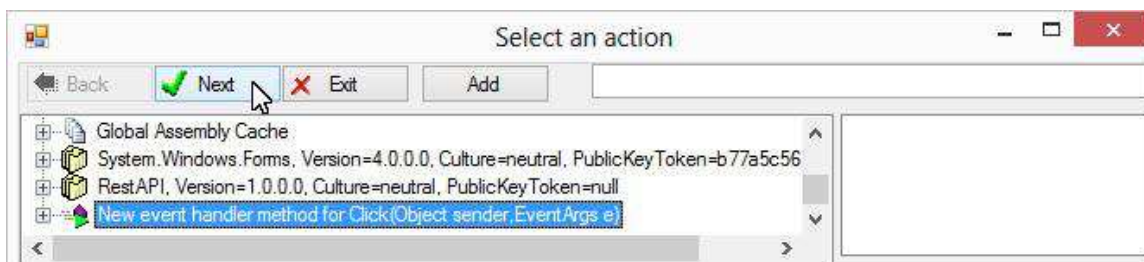
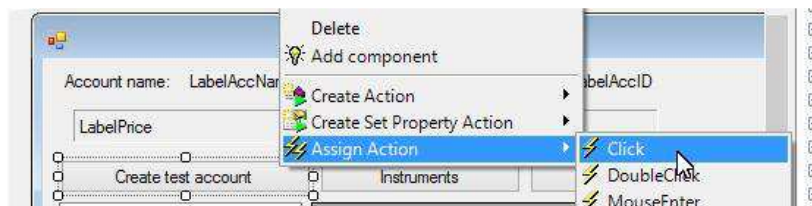


Sandbox and Practice are not for real trading. Trade is. See <http://developer.oanda.com/docs/v1/guide/>

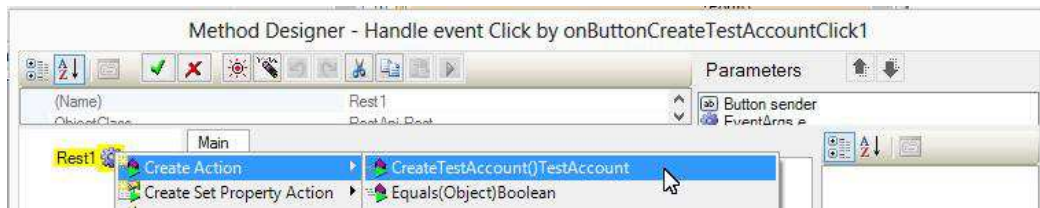
By adding these properties, we do not have to pass them into actions, and thus simplify the programming.

Create Sample Account

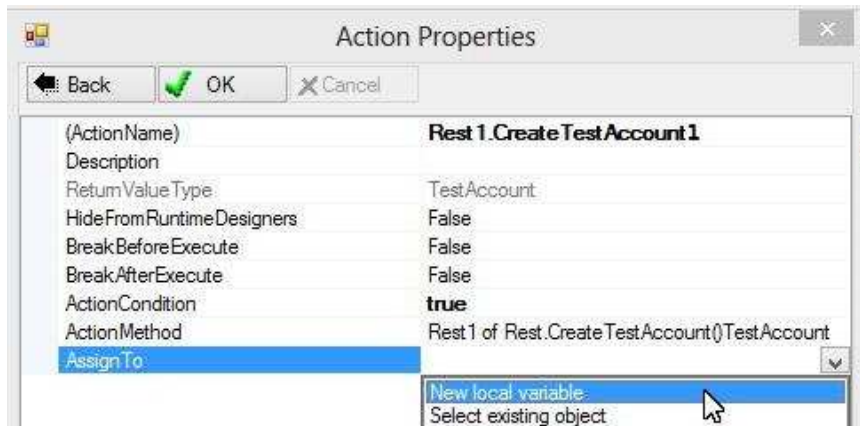
When using the Sandbox environment, we need to create a test trading account. Use a button to create a test account and show it on the screen:



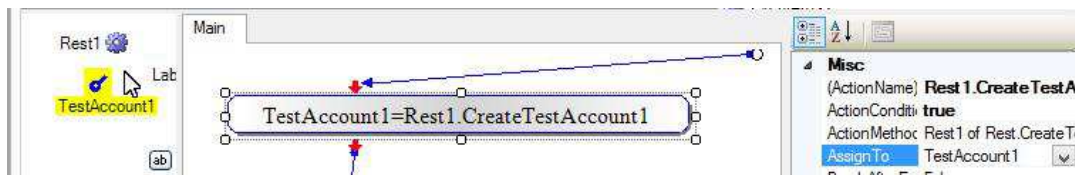
Create an action to create a test account:



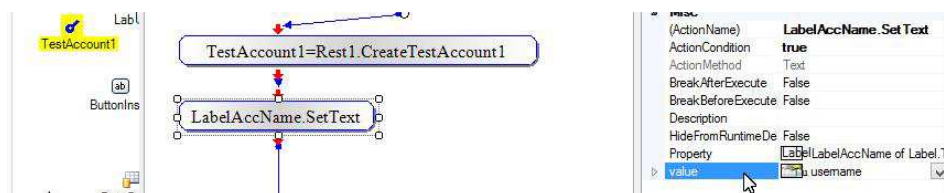
Assign the action result to a new variable:



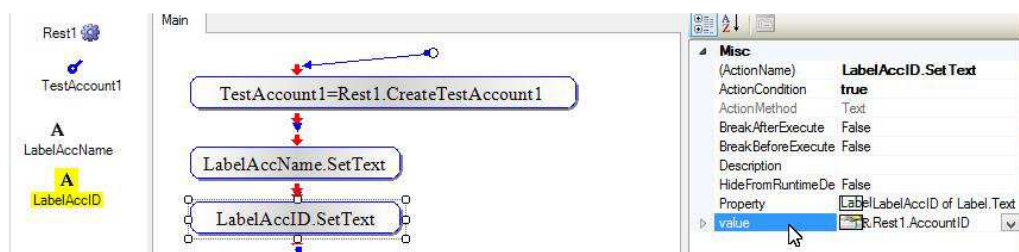
Click OK, the action is created and a variable, TestAccount1, appears:



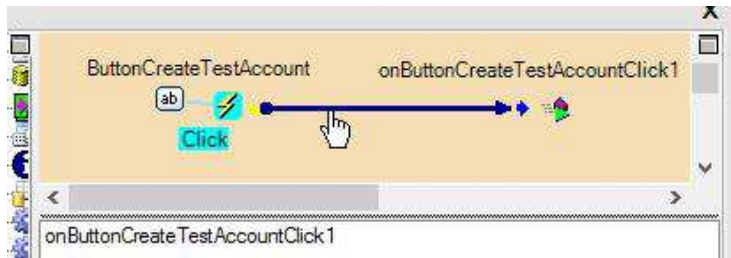
TestAccount1 has following properties: accountId, username, and password. We may show username in a label:



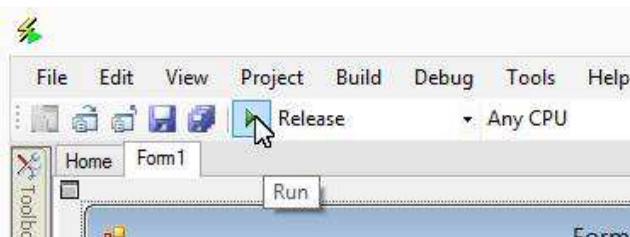
CreateTestAccount action also sets the AccountID property of Rest1 to the new account ID. We may display the new account ID on a label:



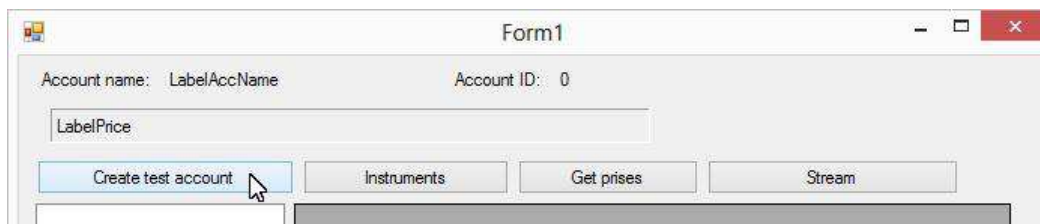
That is all for the button click event handler.



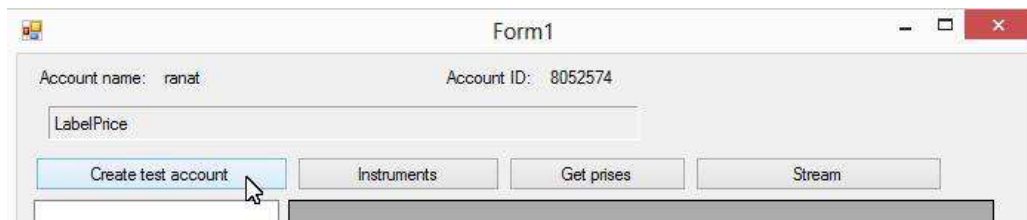
Let's compile and run the application:



The form appears. Click "Create test account":



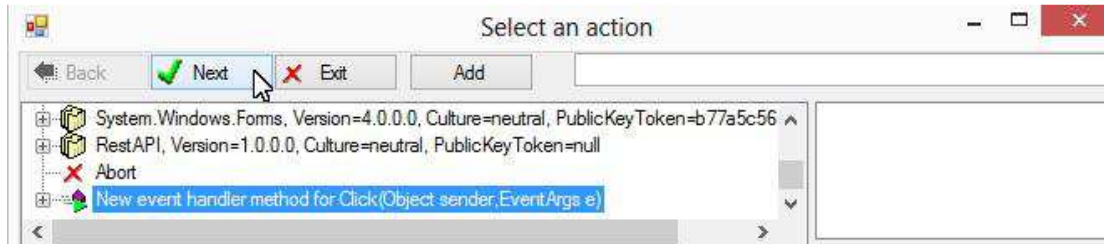
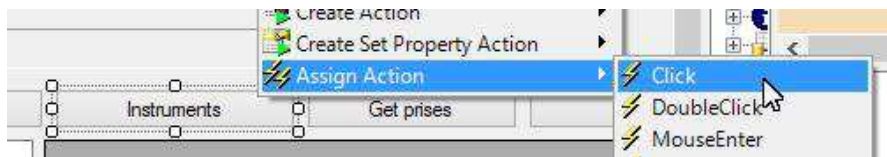
After a while, account name and account ID appear on the form:



Get Instruments

Use GetInstruments2

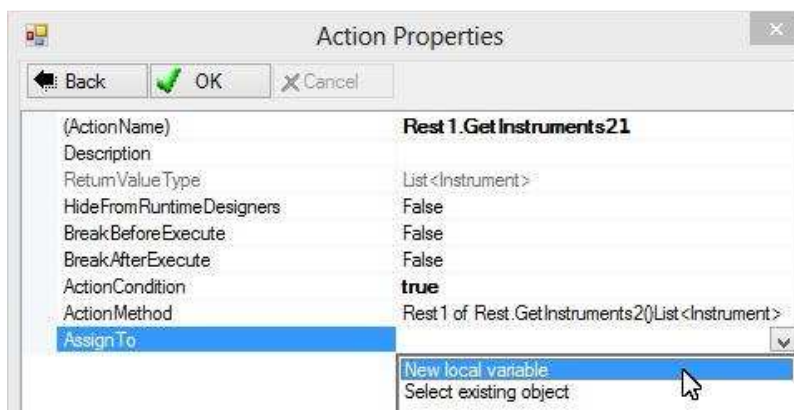
A GetInstruments action can be used to get all instruments. In this sample, we use a list box to show all the instruments.



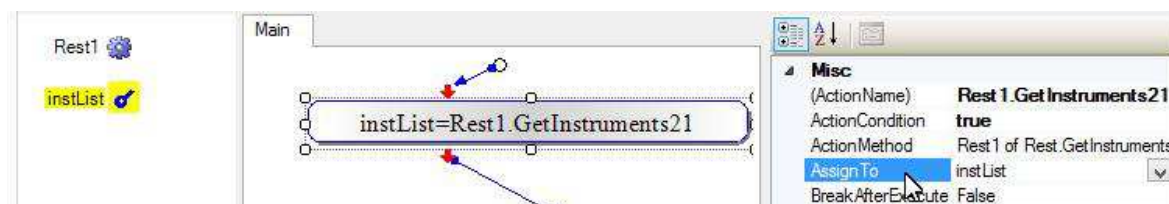
Create a GetInstrument2 action. Note that there is also a GetInstrument method which requires account ID. GetInstrument2 does not need account ID,



Assign the action result to a new variable:

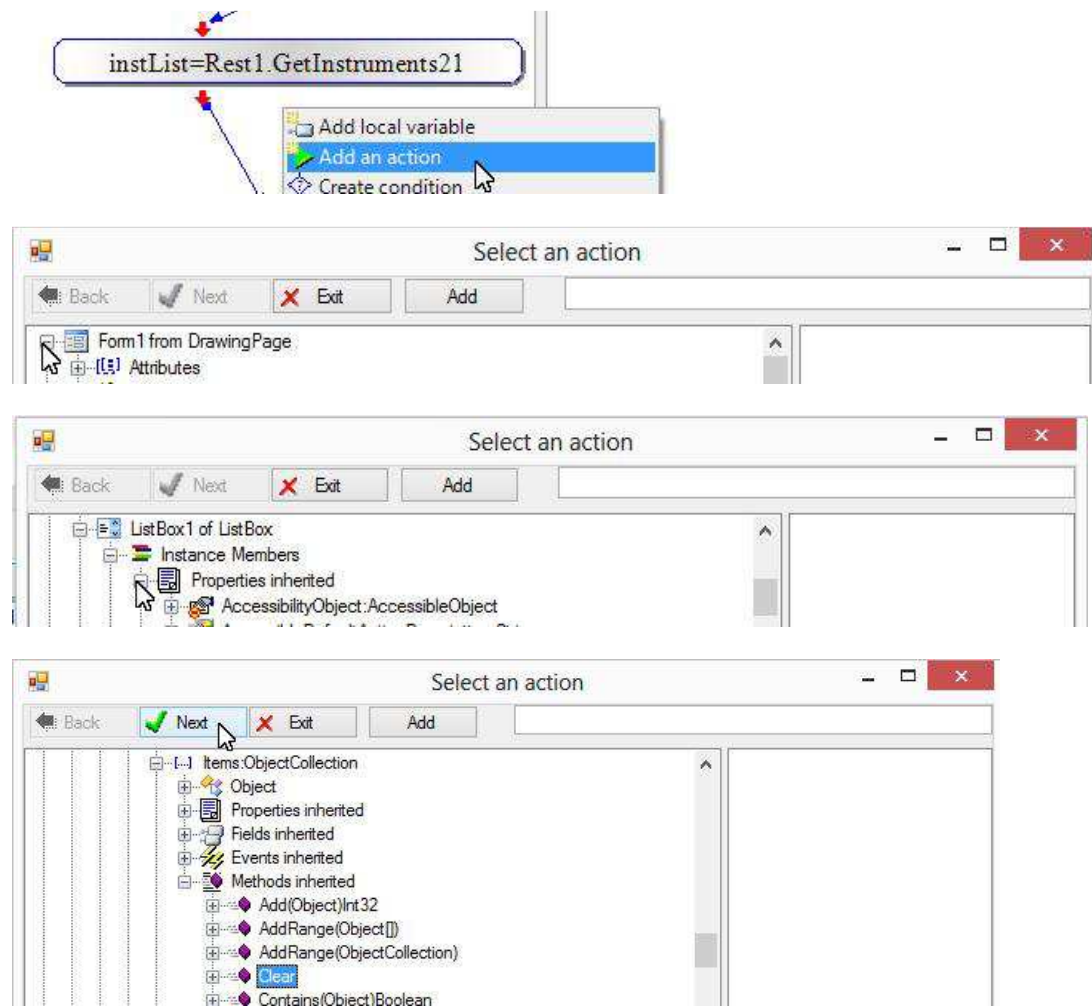


We named the new variable instList. Click OK. The action and the variable appear:



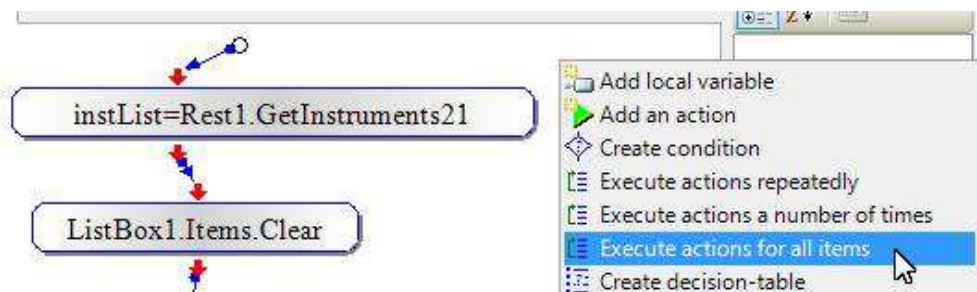
Remove list items

Variable `instList` is a list of all instruments. We want to display them in a list box. First, remove all existing items from the list box:



Go through instrument list

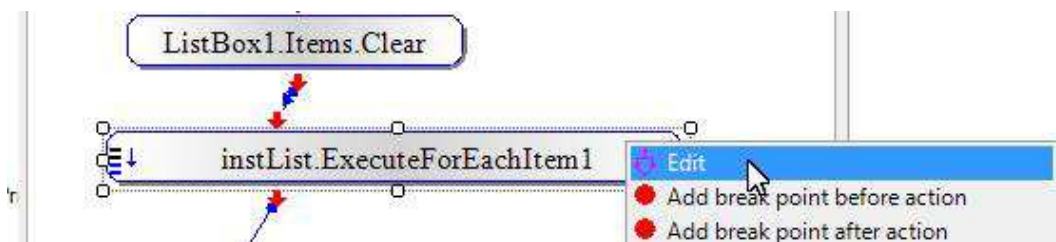
Add an "Execute actions for all items"



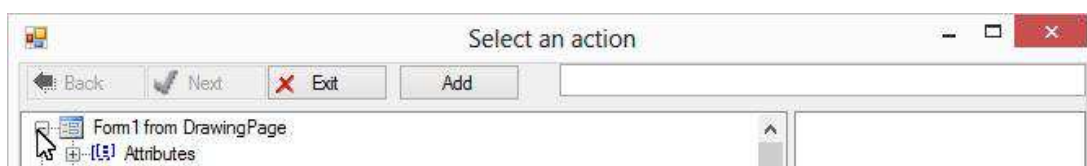
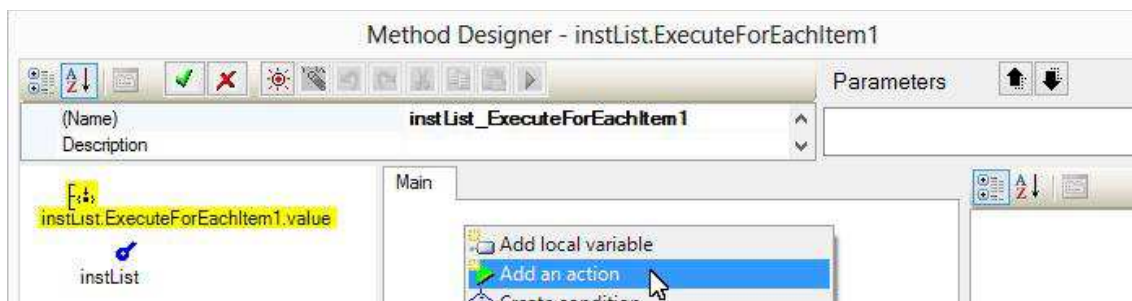
Choose variable `instList`:

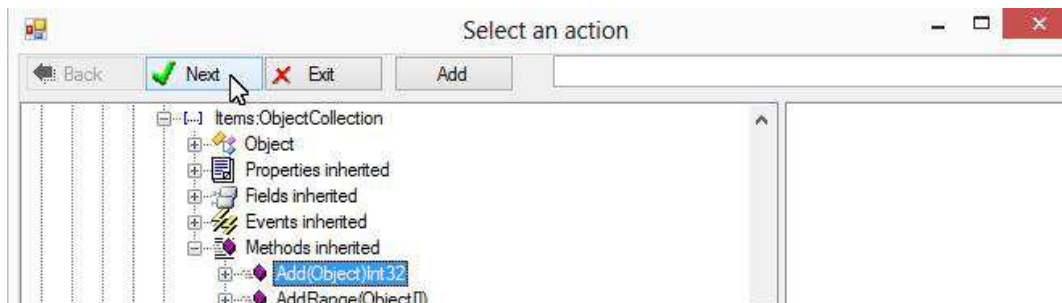


Edit it to add actions to it:

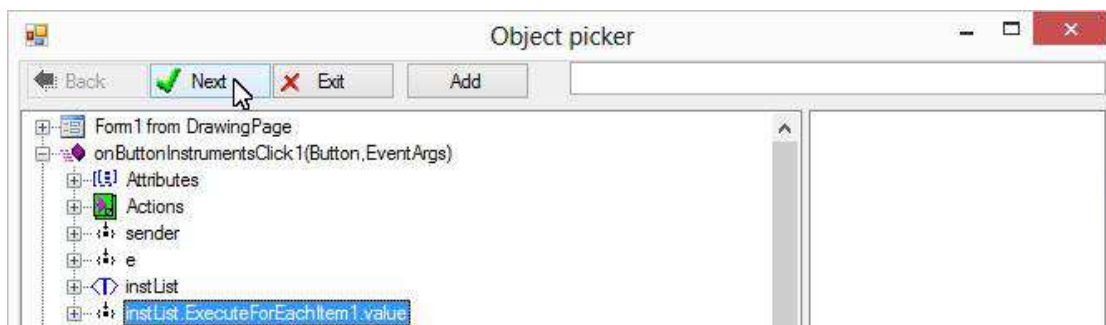
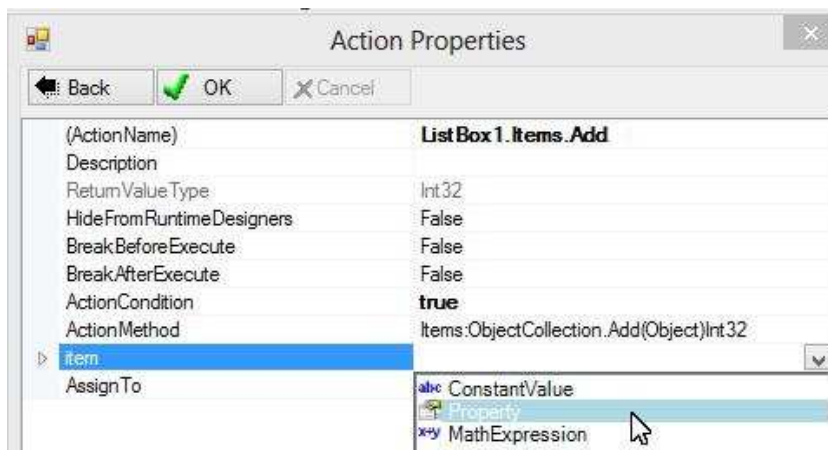


Note that the “value” variable represents the instrument to be processed. We add an action to add the instrument to the list box:

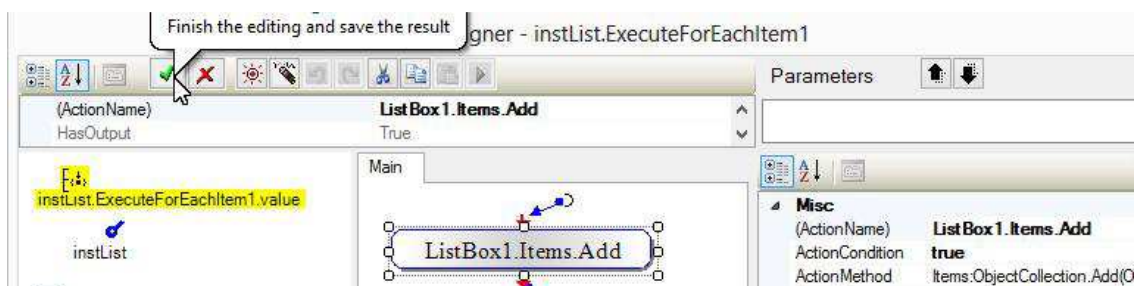




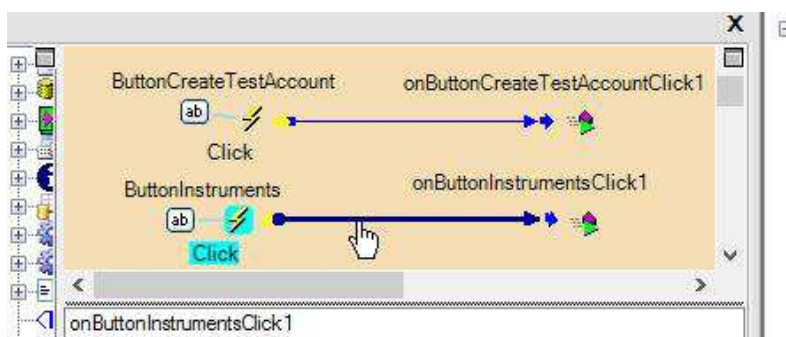
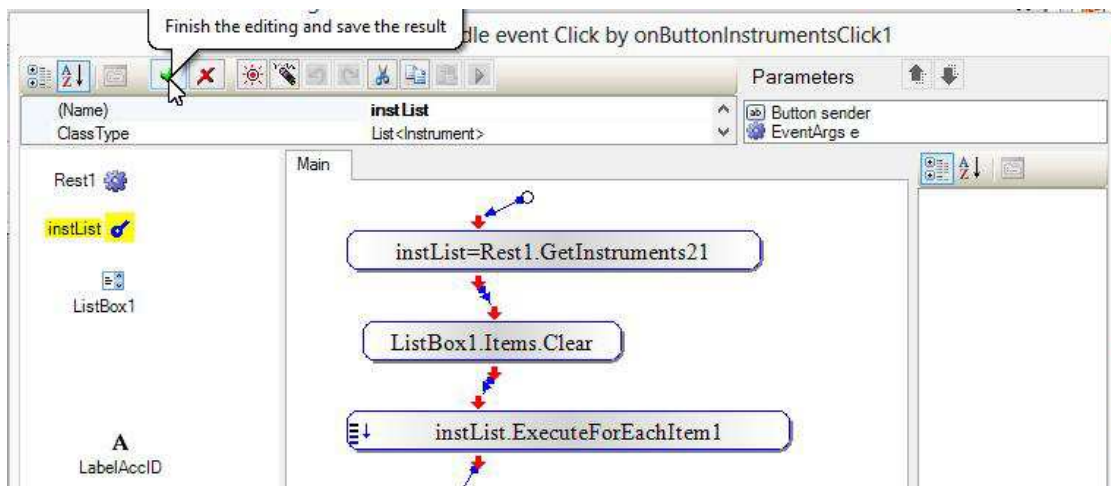
Use the “value” variable for the action:



For this sample, we just need this one action.



That is all we need for the button event handler:



Test

Compile and run the application. Click "Create test account" to create a test account. Then click "Instruments" button:

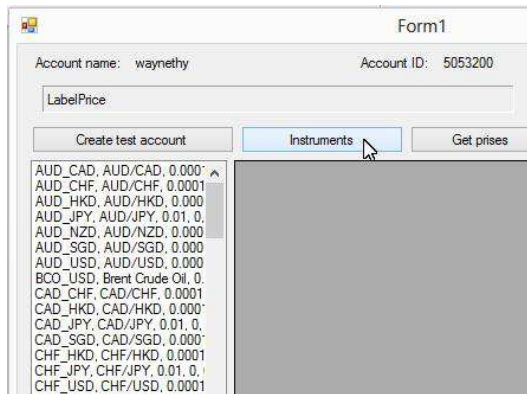
Form1

Account name: waynethy Account ID: 5053200

LabelPrice

Create test account Instruments Get prices Stream

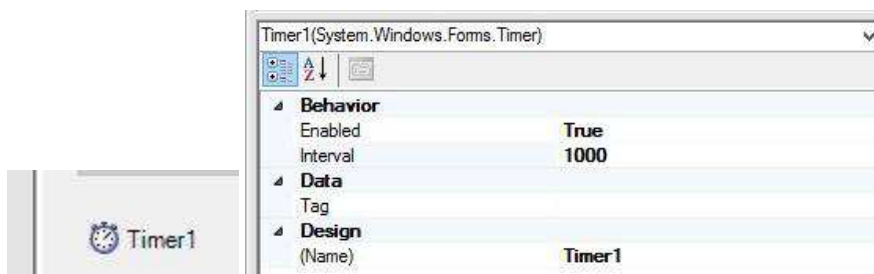
All instruments appear in the list box:



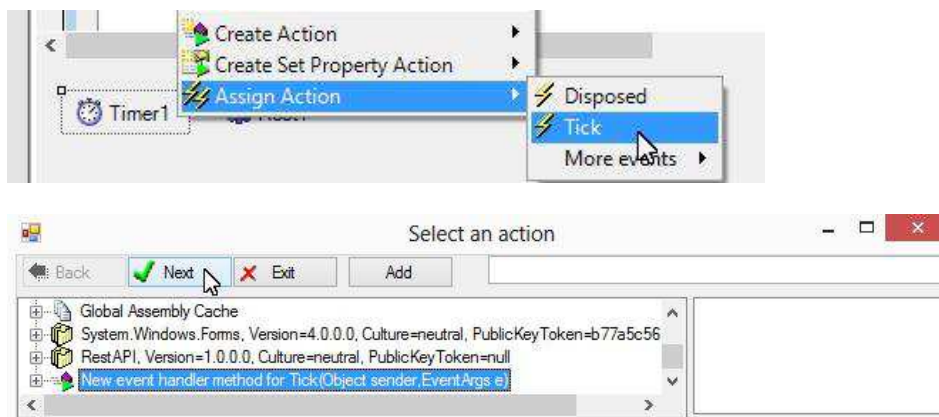
Get Ask/Bid

Use Timer

In every second we want to display ask/bid prices for the selected instrument. Add a timer to form.

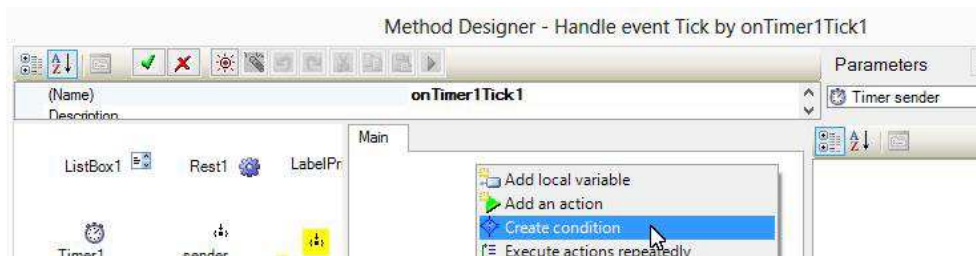


Handle Tick event to show ask/bid:

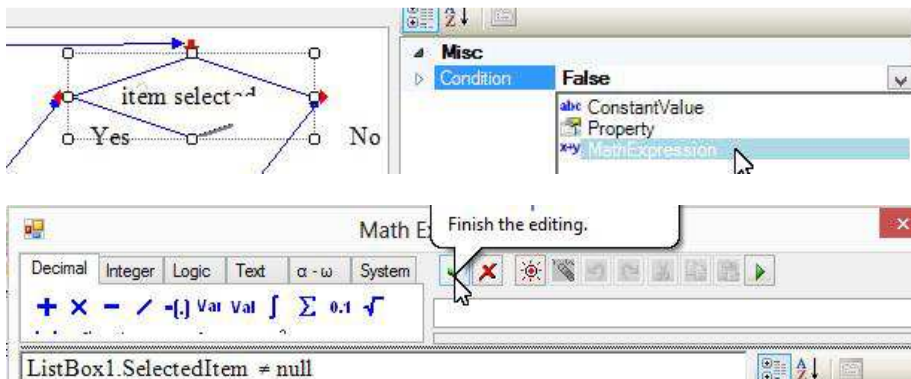


Check list selection

Add a condition to check whether a list item is selected:

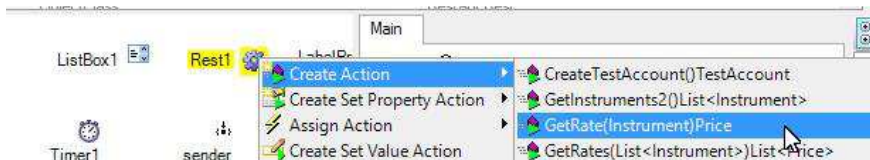


Set condition that SelectedItem is not null:

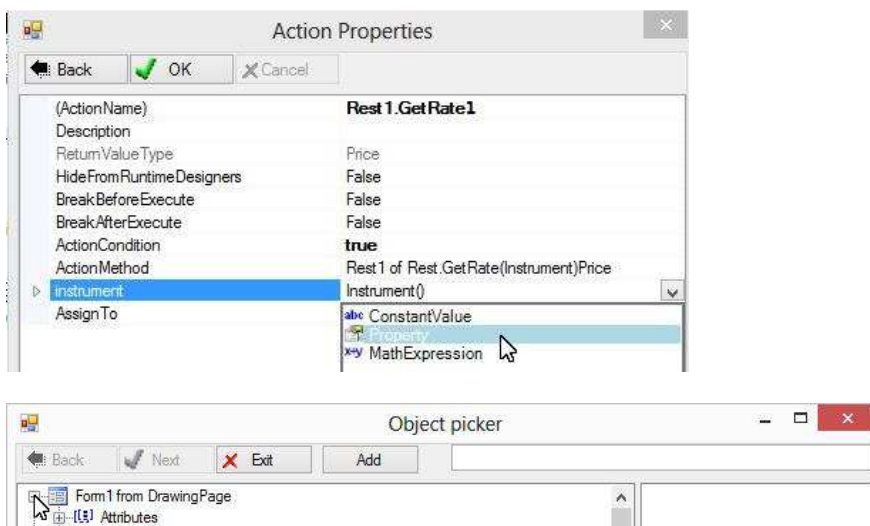


Get rate

Create a GetRate action:

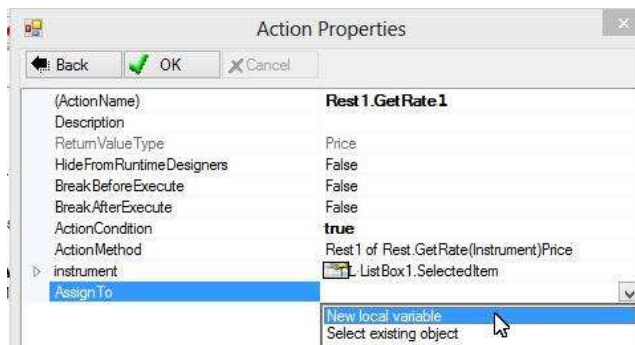


Pass SelectedItem to the action:

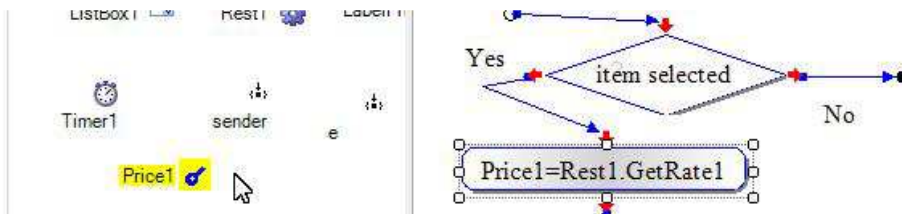




Assign the action result to a new variable:

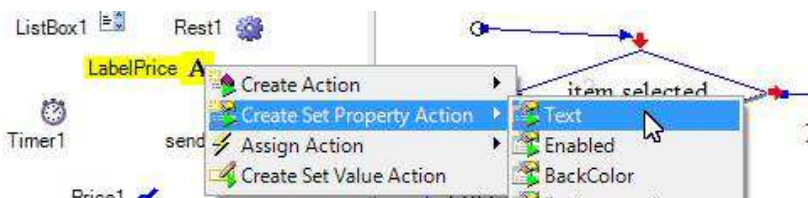


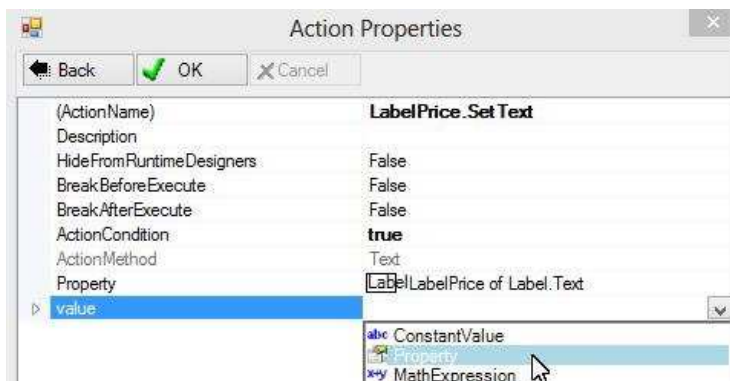
A new variable and an action appear:



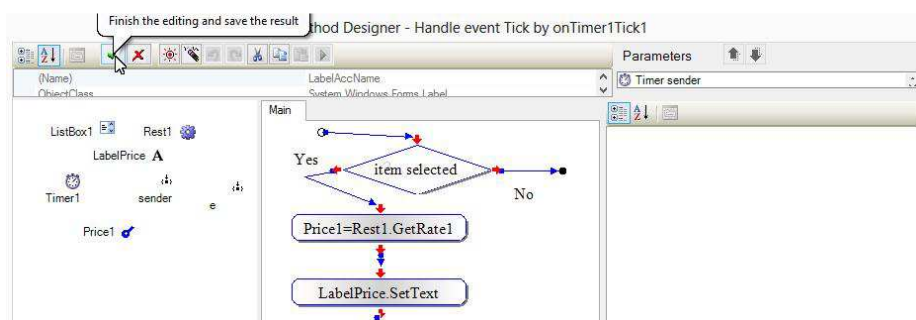
Show rate

Variable Price1 has following properties: instrument, ask, bid, time. We may show Price1 on a label:



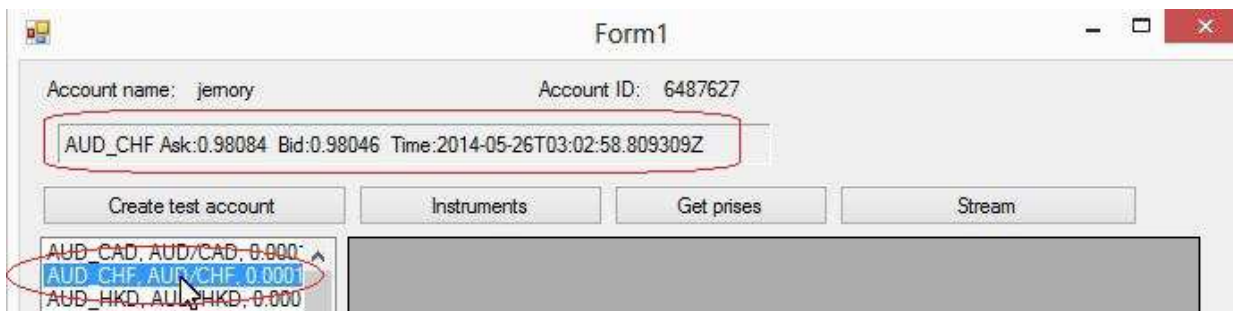


This is our timer Tick event handler:




Test

Compile and run the application. Click “Create test account”. Click “Instruments”. Select an item in the list. The prices for the instrument appear:



The information for the selected instrument changes every second. The information may take longer than one second because connecting to internet takes time.

Click another instrument. The corresponding information appears:



Form1

Account name: jemory Account ID: 6487627

AUD_CAD Ask:0.93882 Bid:0.93831 Time:2014-05-26T03:05:21.845617Z

Create test account Instruments Get prizes Stream

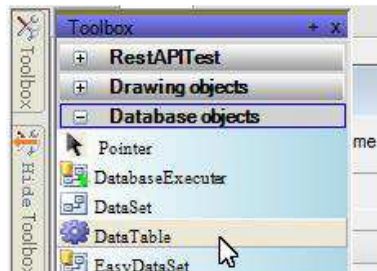
AUD_CAD	AUD/CAD	0.93882
AUD_CHE	AUD/CHE	0.93831

[Show all prices](#)

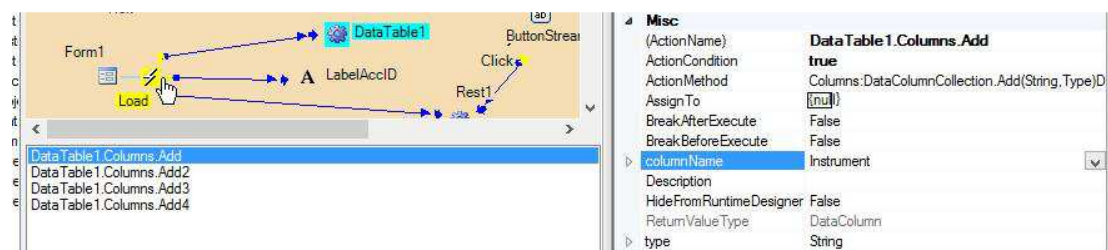
The above example gets information for one instrument. `GetRates` can be used to get information for several instruments.

Prepare DataTable

We are going to use a DataTable to hold prices returned from a GetRates action. Drop DataTable to the form:

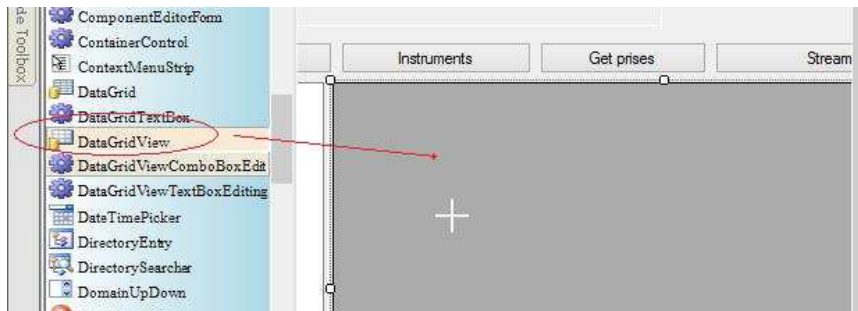


At form Load event, create 4 actions to add 4 columns to DataTable:

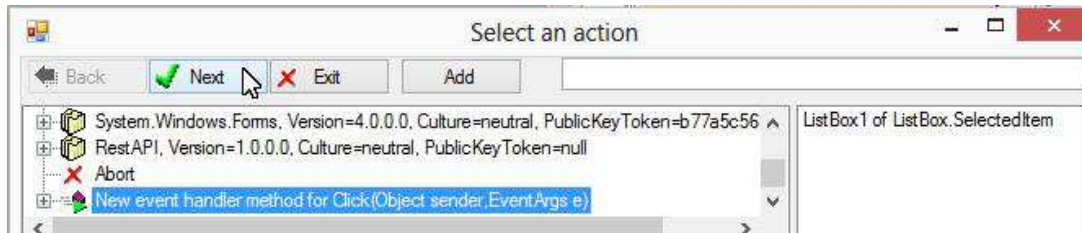
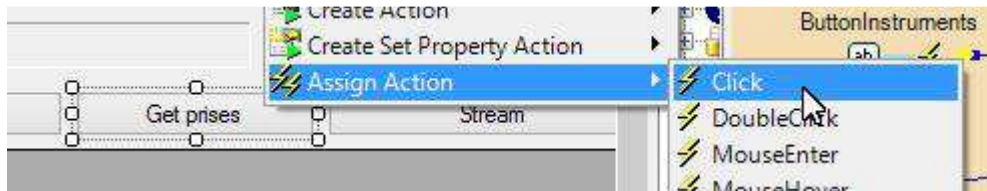


Add DataGridView

We are going to use a DataGridView to data:

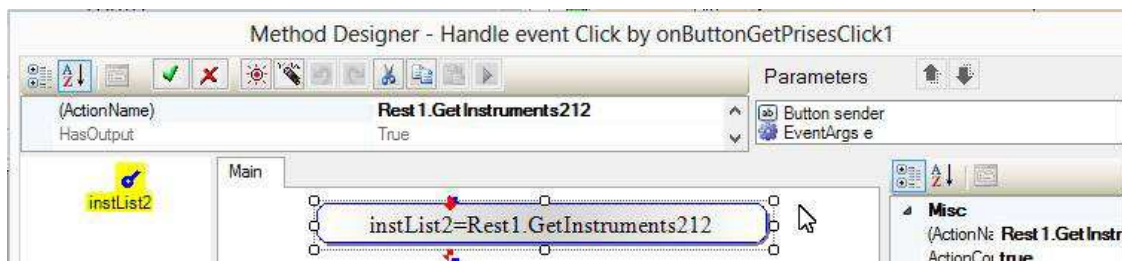


Handle button click



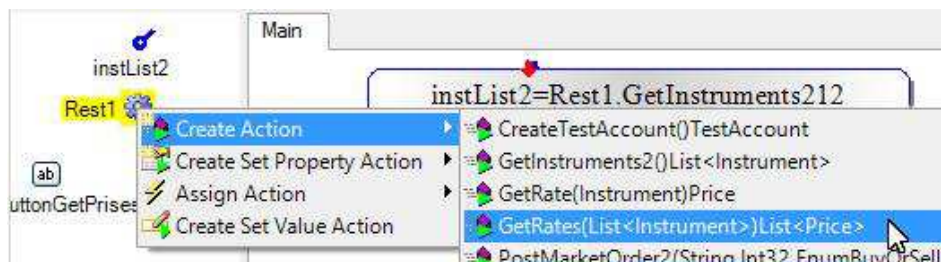
Get all instruments

We have done it before in section "Get Instruments". A GetInstrument2 action generates a variable instList2 which is a list of instruments.

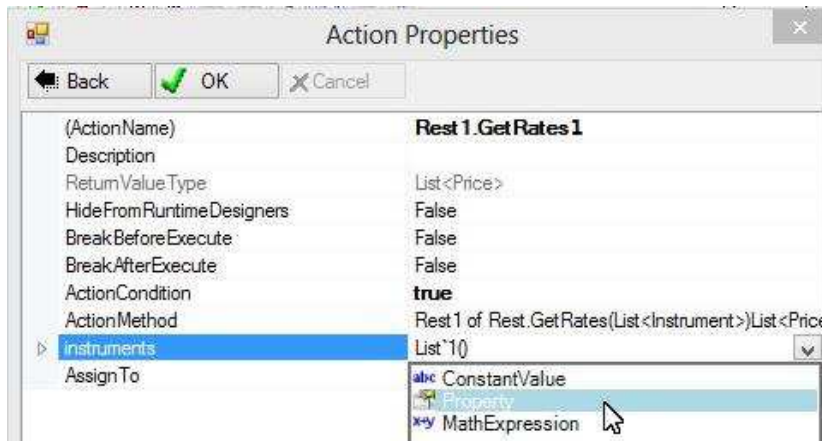


Get prices

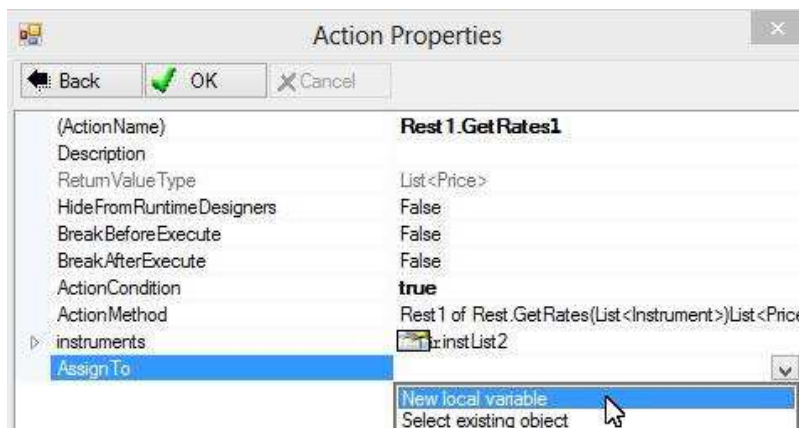
We may pass instList2 to function GetRates to get price list.



Pass instList2 to the action:



Assign the action result to a new variable:



The action and a new variable appear:



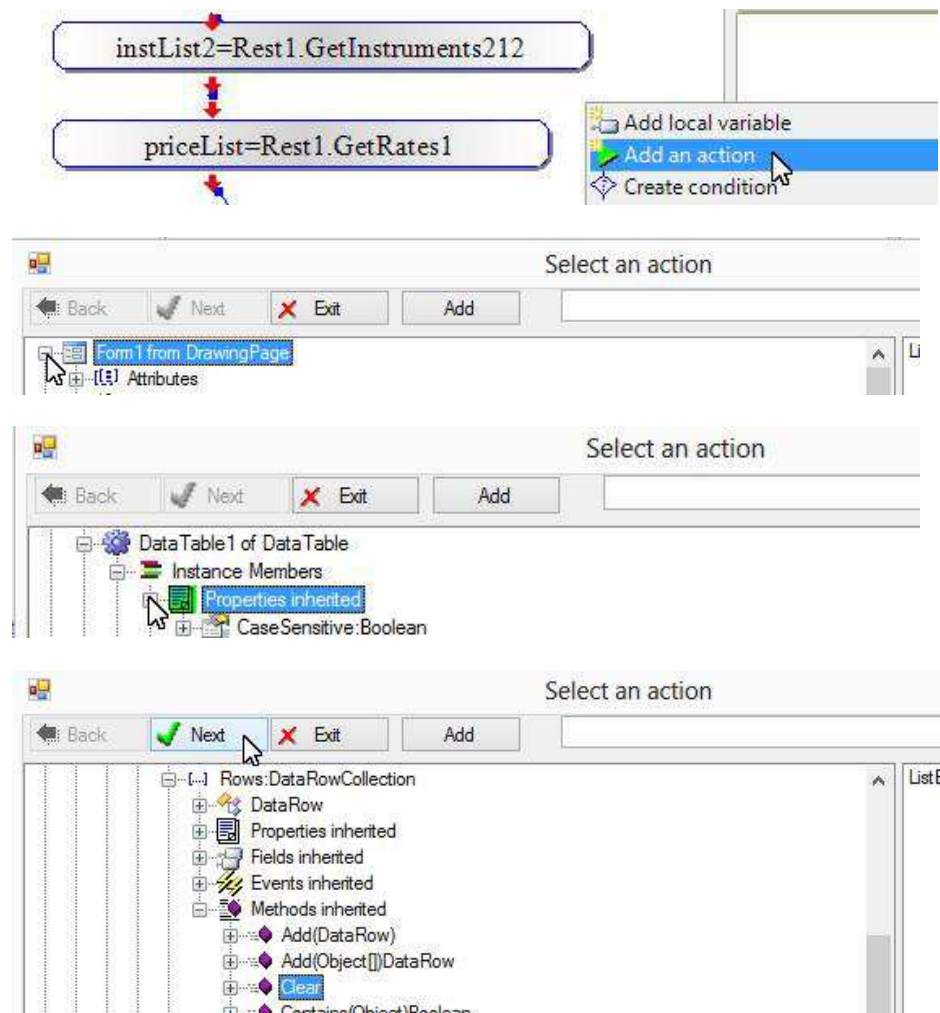
Variable priceList is a list of prices. Each item in the list is a Price object. Each Price object has following properties: instrument, ask, bid, and time.

Populate DataTable

We'll populate DataTable1 with data from priceList.

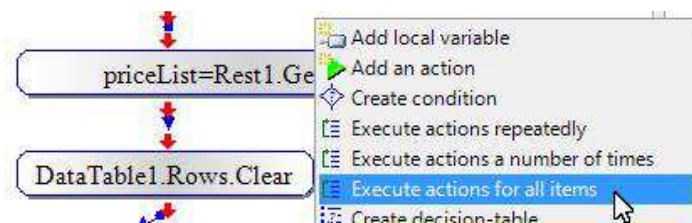
Remove existing rows

First we create an action to remove all rows from the table:

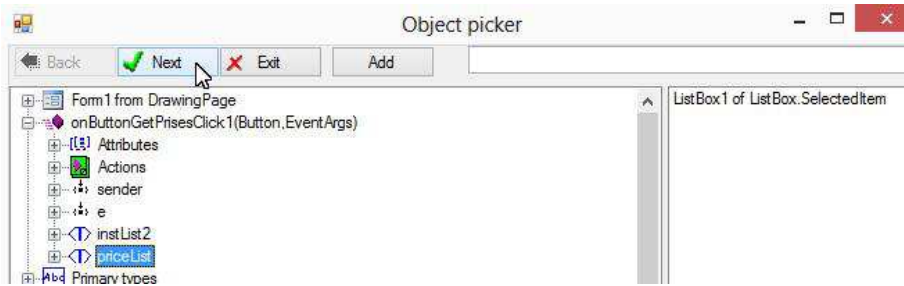


Go through prices

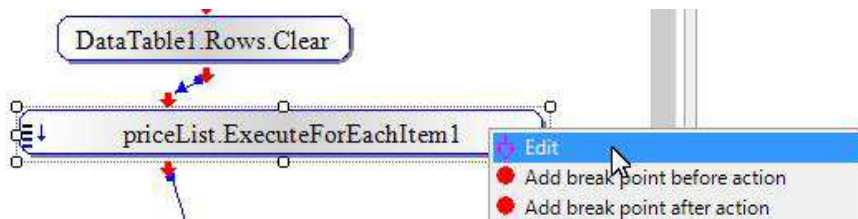
Add an action of "Execute actions for all items":



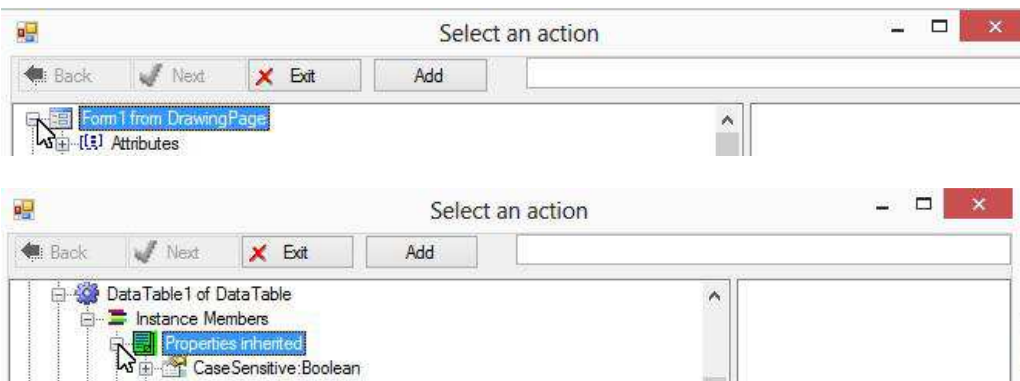
Select variable priceList:



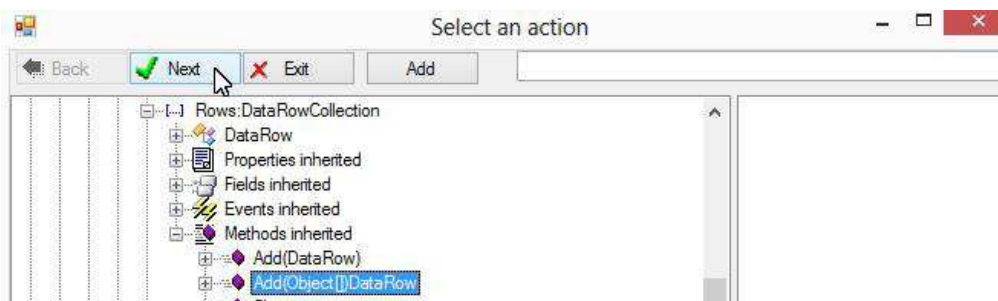
Edit the action to add actions:



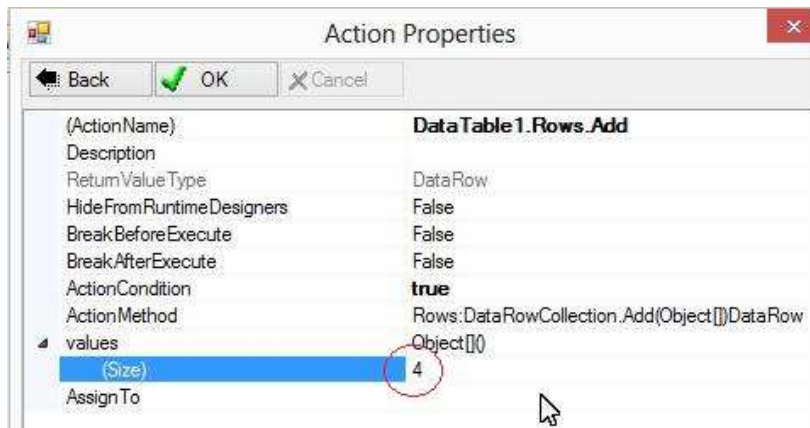
Note that the “value” variable represents the Price object to be processed. Add an action to add a row using properties from this “value” variable:



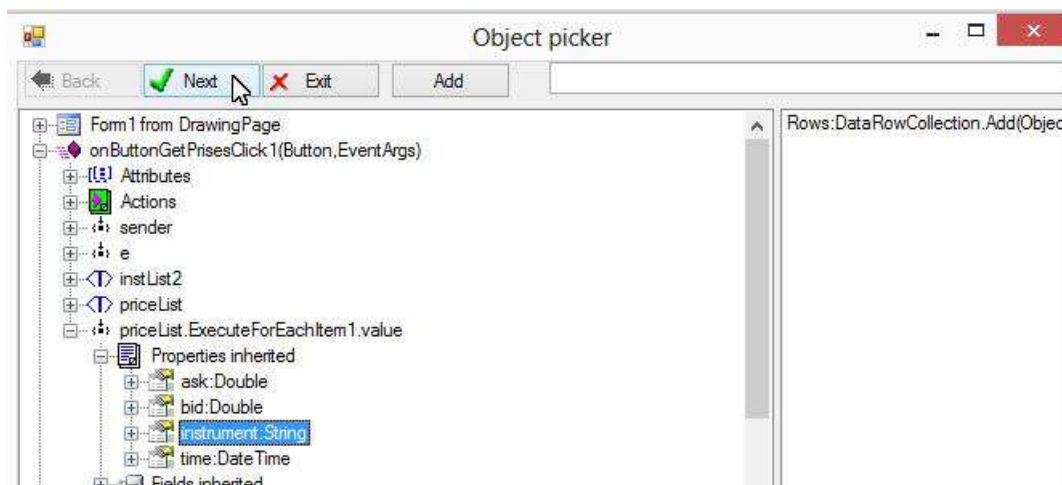
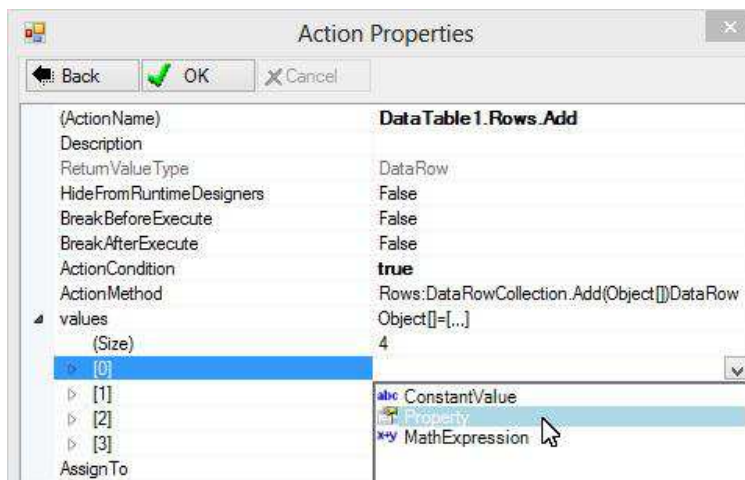
Select Add method of the Rows of DataTable1:



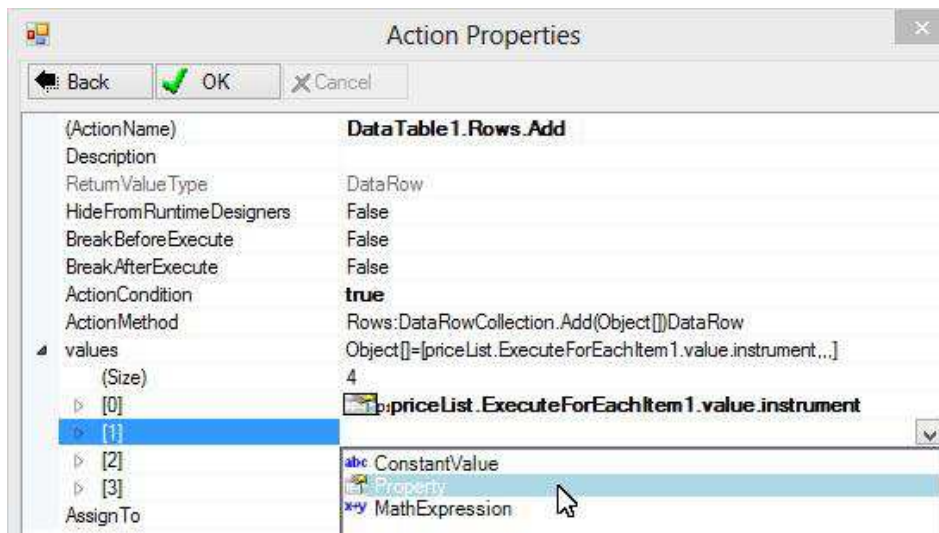
DataTable1 has 4 columns: instrument, ask, bid, and time. So, set the size of “values” to 4:



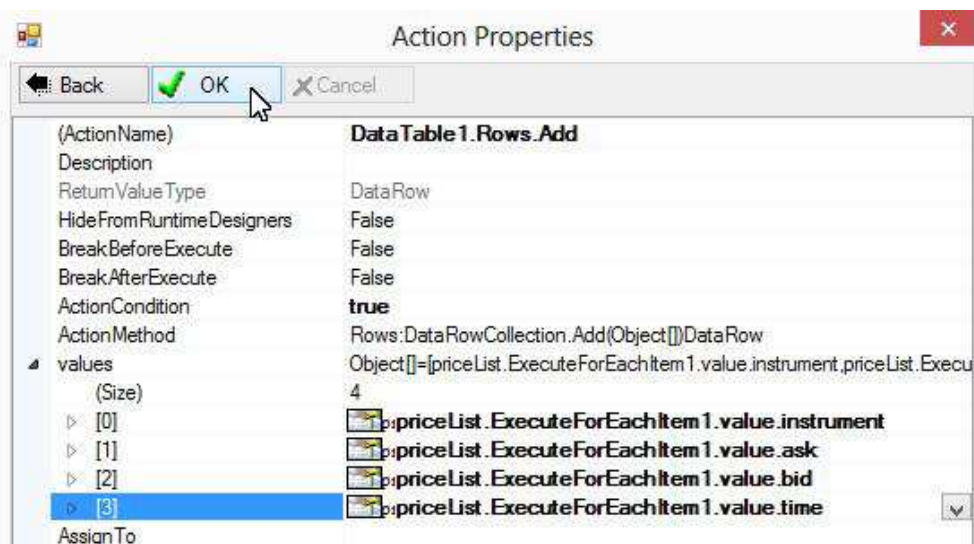
Set the first value to property instrument of the Price:



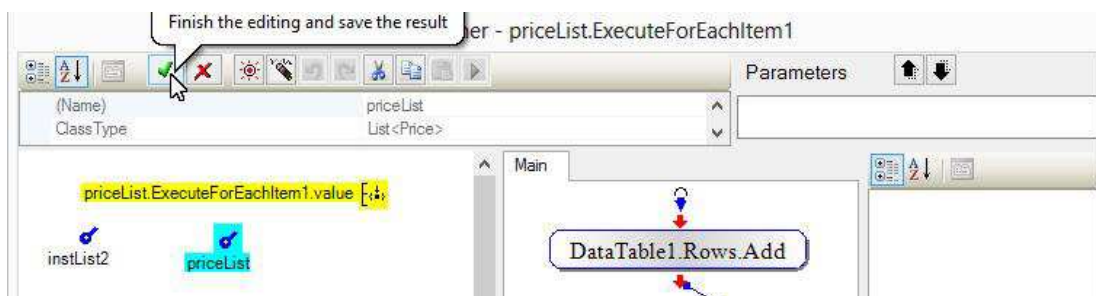
Set the second value to property ask:



The third value is “bid” and the 4th value is “time”:

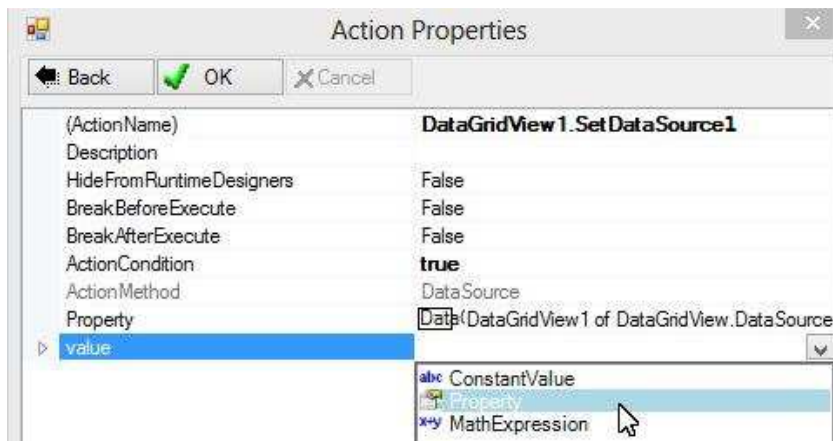
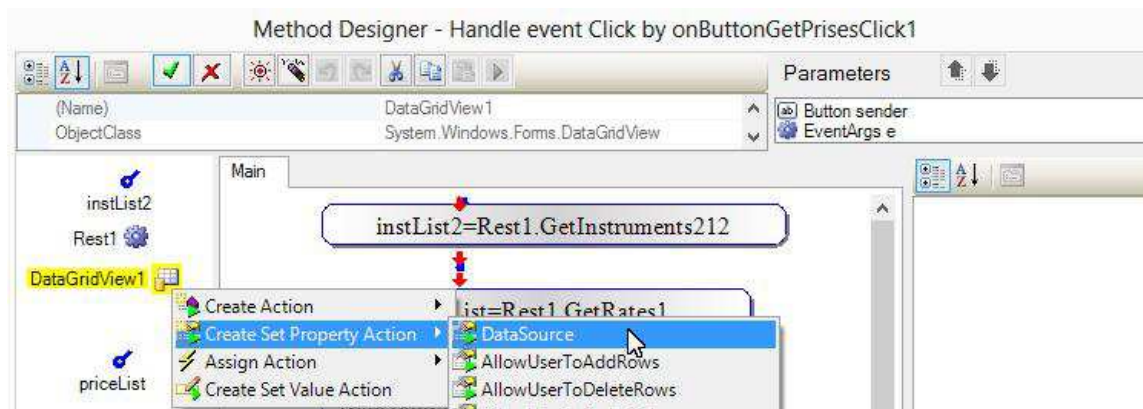


For this sample, we just need this one action:

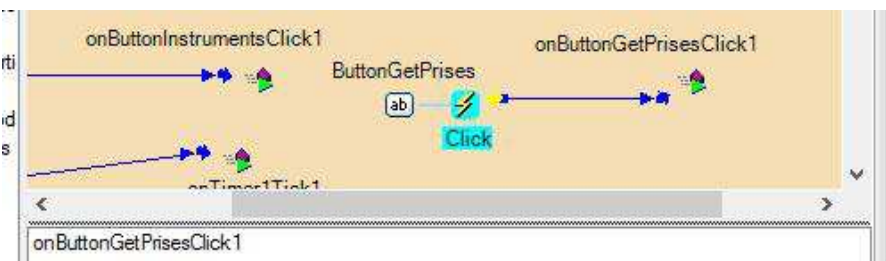
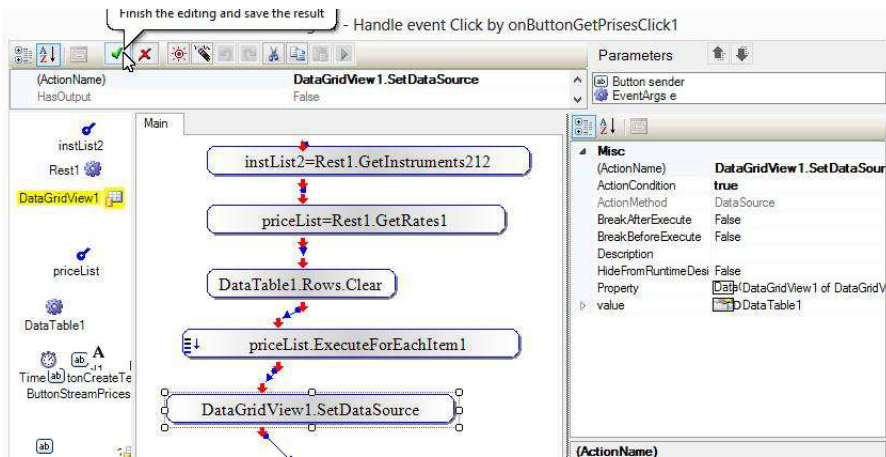


Data-binding of DataGridView

Now DataTable1 contains prices data for all instruments. We may set the DataSource of the DataGridView to DataTable1 so that the DataGridView will display the data.



That is all we need for the button event handler:



Test

Compile and run the application. The form appears. Click "Create test account". Click "Get prices":

Form1

Account name: jeffraymo Account ID: 9332322

LabelPrice

Create test account Instruments Get prices Stream

After a while, prices appear in the DataGridView:

Form1

Account name: jeffraymo Account ID: 9332322

LabelPrice

Create test account Instruments Get prices Stream

Instrument	Ask	Bid	Time
AUD_CAD	0.9454	0.94489	5/26/2014 6:54 PM
AUD_CHF	0.98082	0.98044	5/26/2014 6:54 PM
AUD_HKD	6.84557	6.84378	5/26/2014 6:54 PM
AUD_JPY	78.65	78.621	5/26/2014 6:54 PM
AUD_NZD	1.24878	1.24728	5/26/2014 6:54 PM
AUD_SGD	1.23721	1.23663	5/26/2014 6:54 PM
AUD_USD	0.88061	0.88042	5/26/2014 6:54 PM

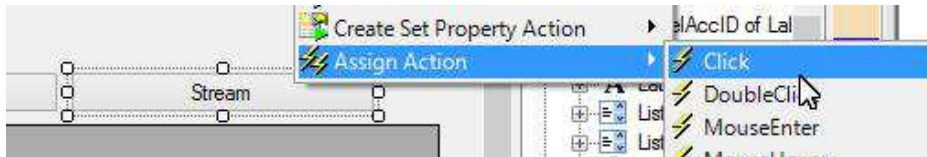
Price Streaming

Method StartGettingRates starts getting price streaming. Once a StartGettingRates action is executed, following events may occur:

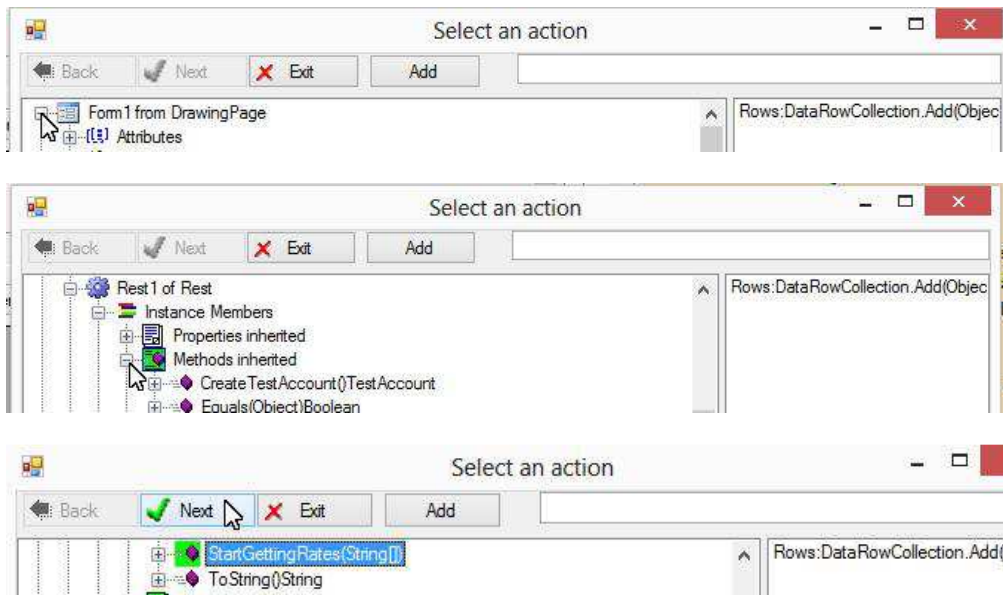
- RateDataArrive – It occurs when price data arrive
- HeartBeat – It occurs when heart beat signal arrive
- StreamError – It occurs when there is an error in processing streaming data.

Start price streaming

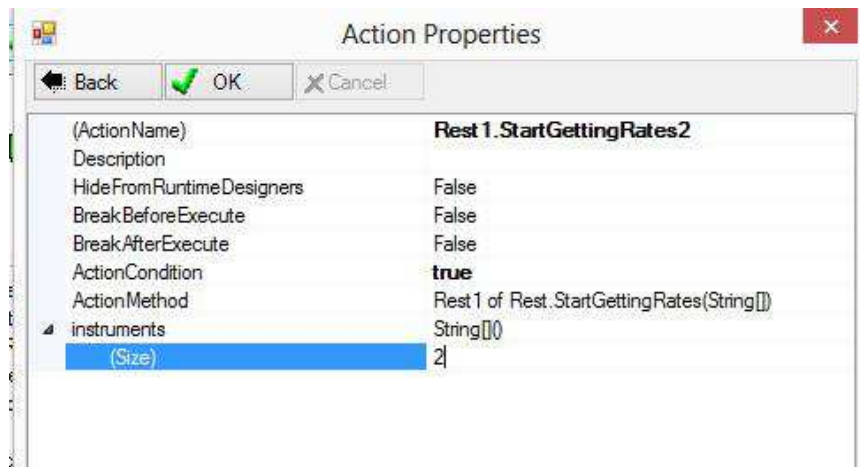
We use a button to start price streaming:



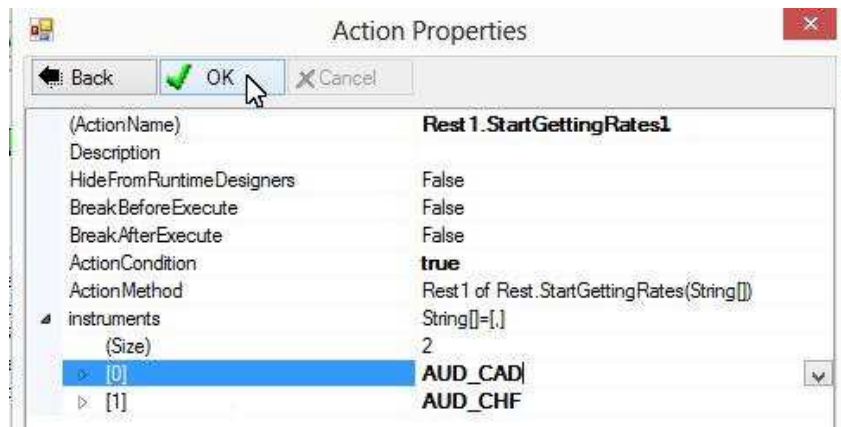
Select StartGettingRates of Rest1:



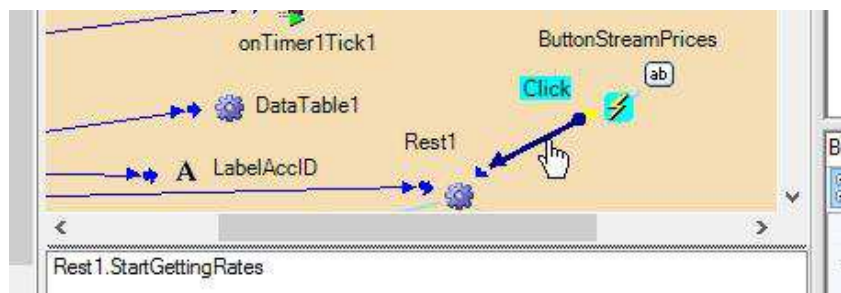
Set “size” to the number of instruments we want to watch. Suppose we want to watch 2 instruments: AUD_CAD and AUD_CHF. Set “size” to 2:



Set instrument names:

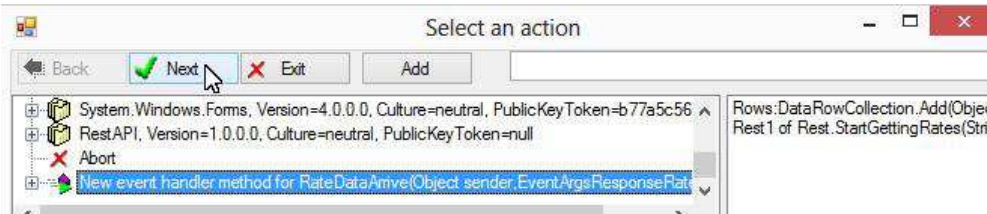
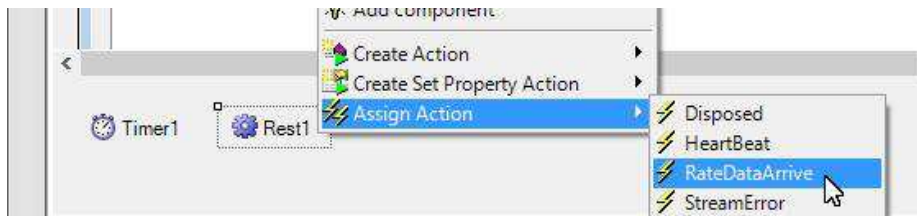


The action is created and assigned to the button:

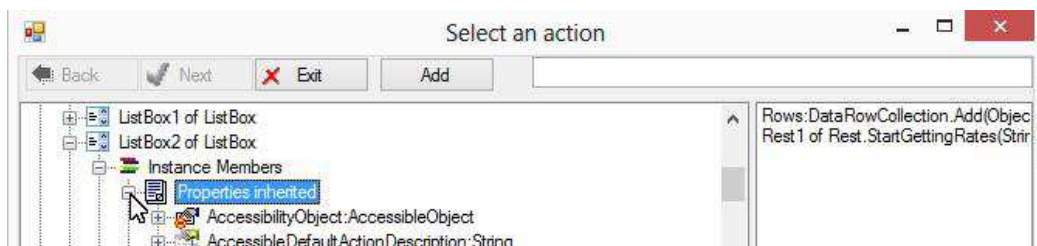
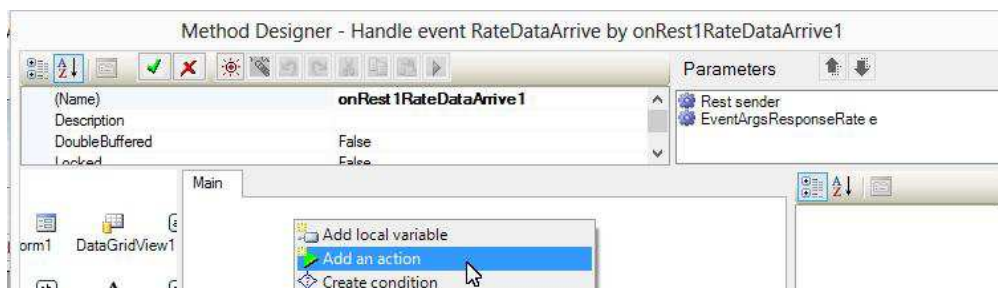


Handle Event RateDataArrive

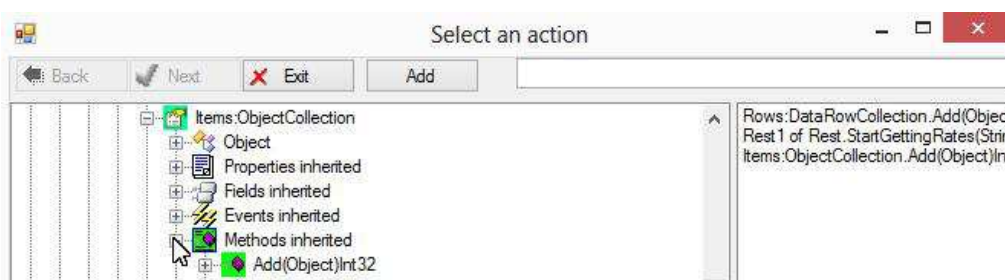
Create an event handler to handle RateDataArrive:

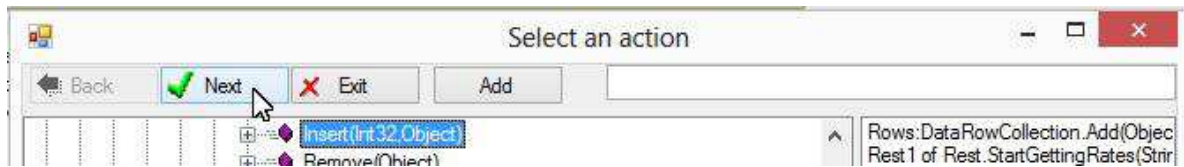


For this sample, we simply add the arrived price data to a list box:



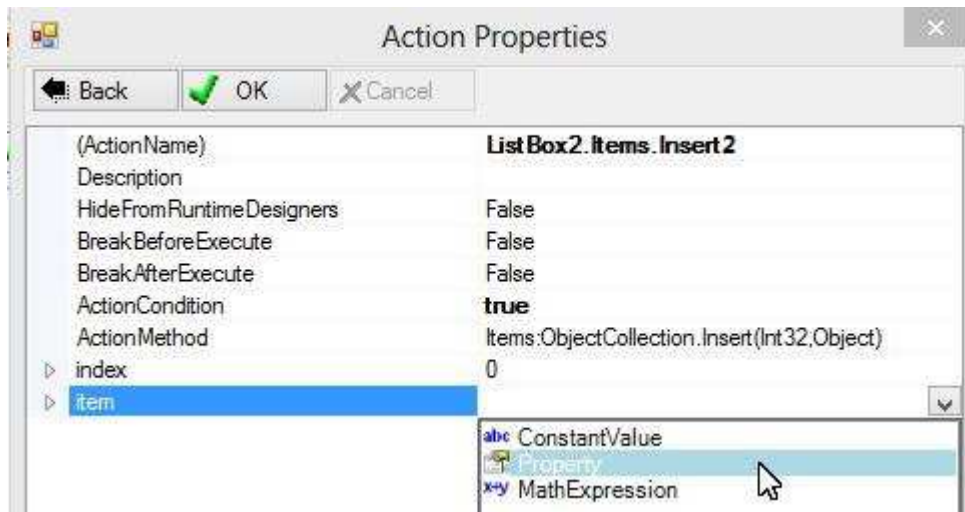
Select Insert method:



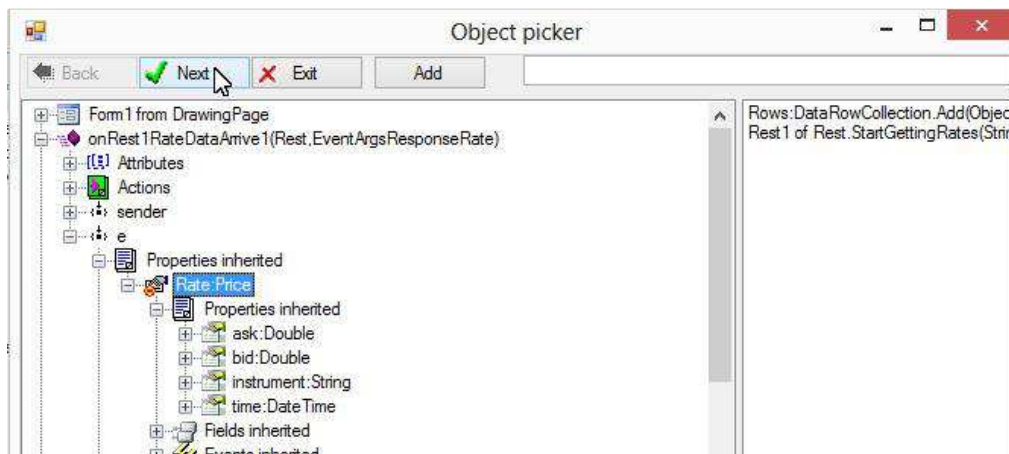


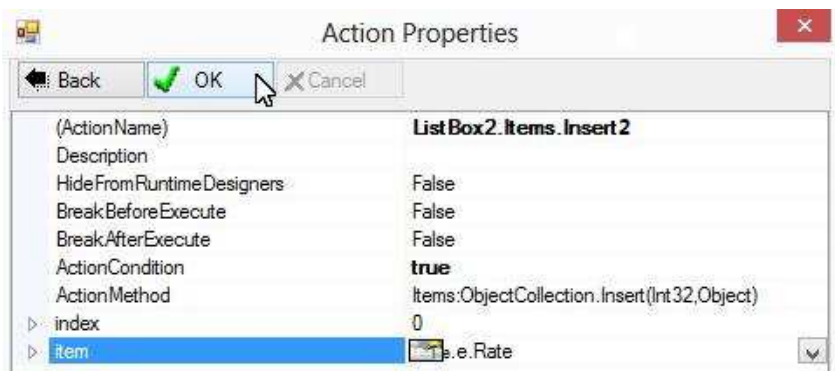
“index” 0 indicates that the new item will be the first list item.

Pass arrived price data to the action:

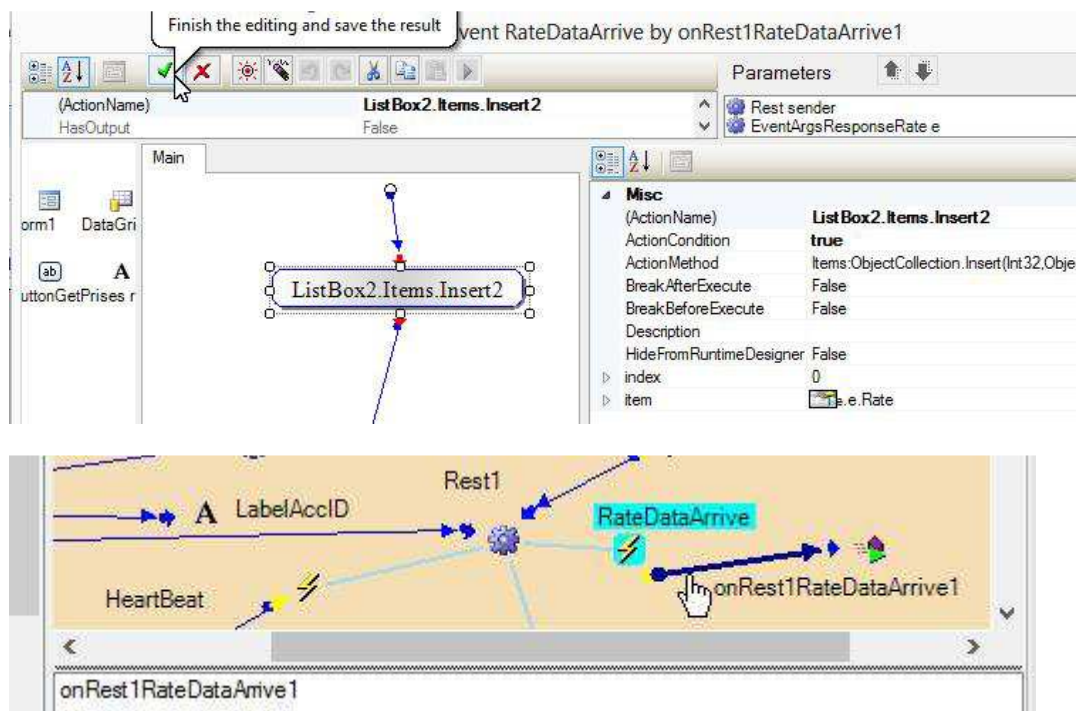


Rate is the price data arrived. Add it to the list box:



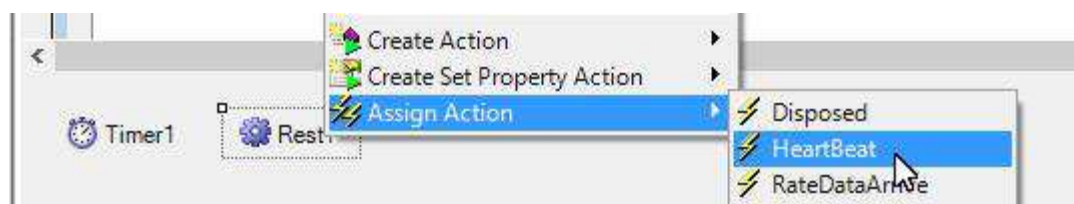


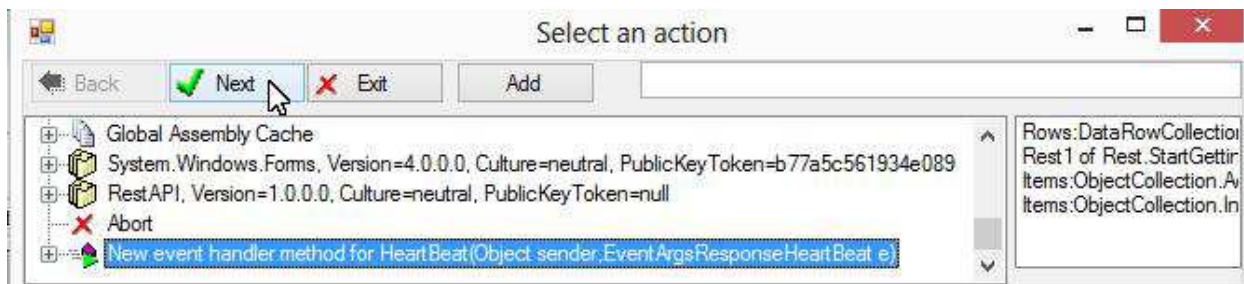
For this sample, that is all for the event handler:



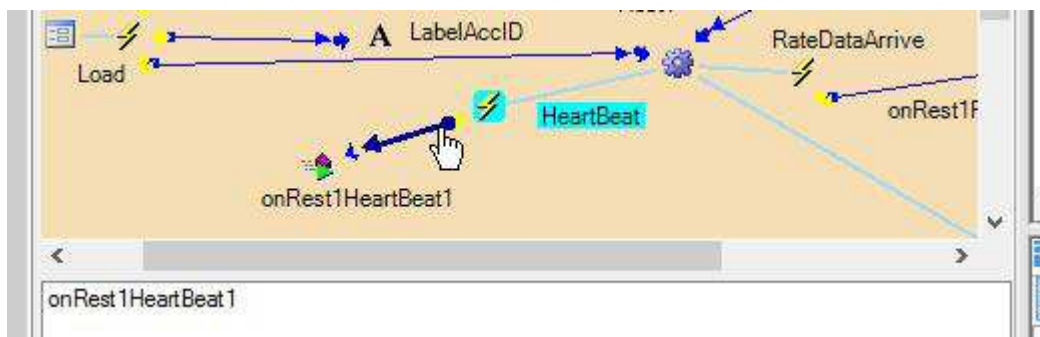
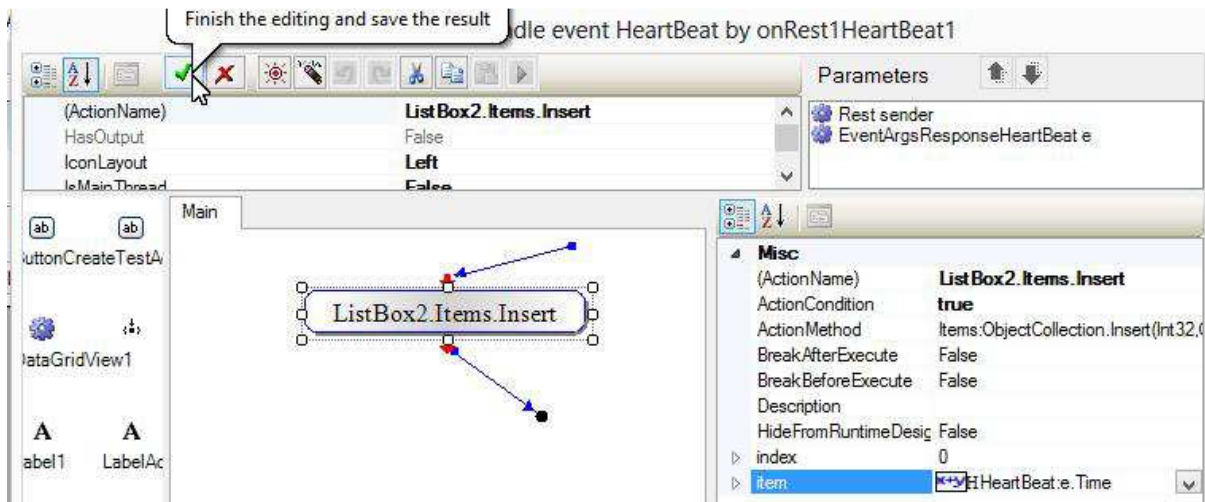
Handle Event HeartBeat

Create an event handler to handle HeartBeat:

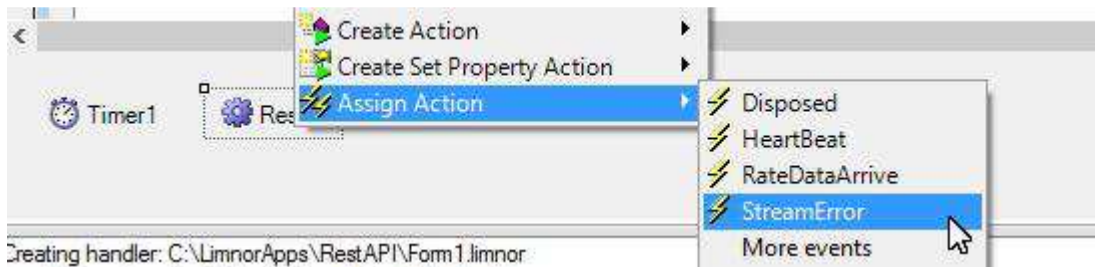


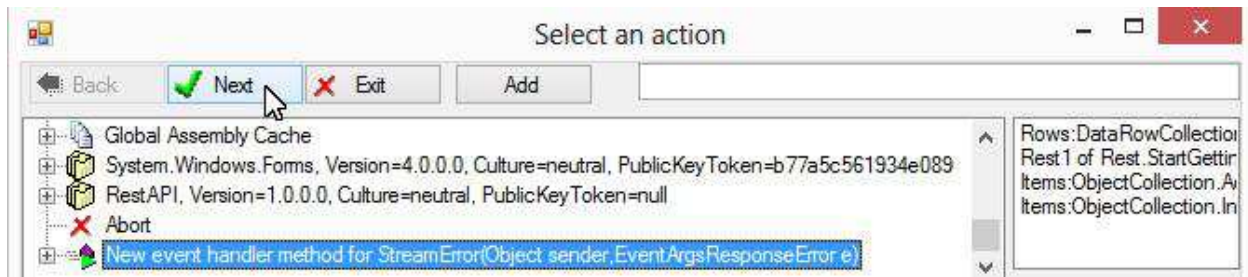


Add an Insert action of listBox2 to insert heart beat time:

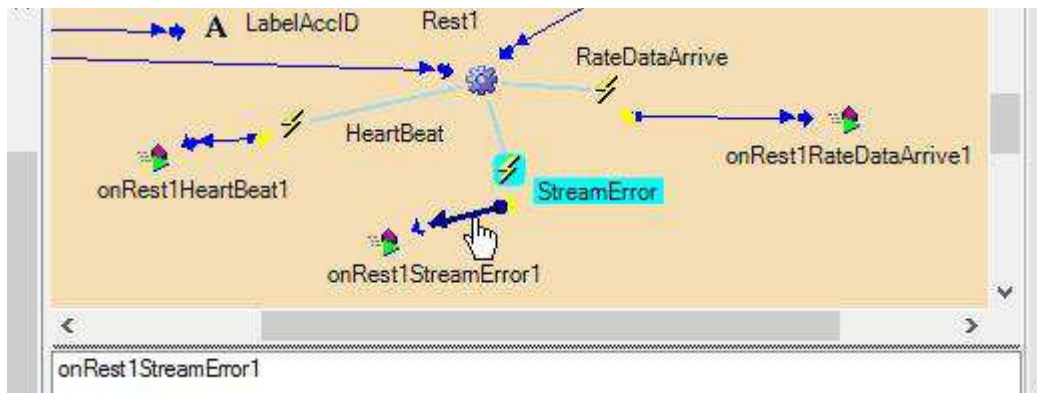
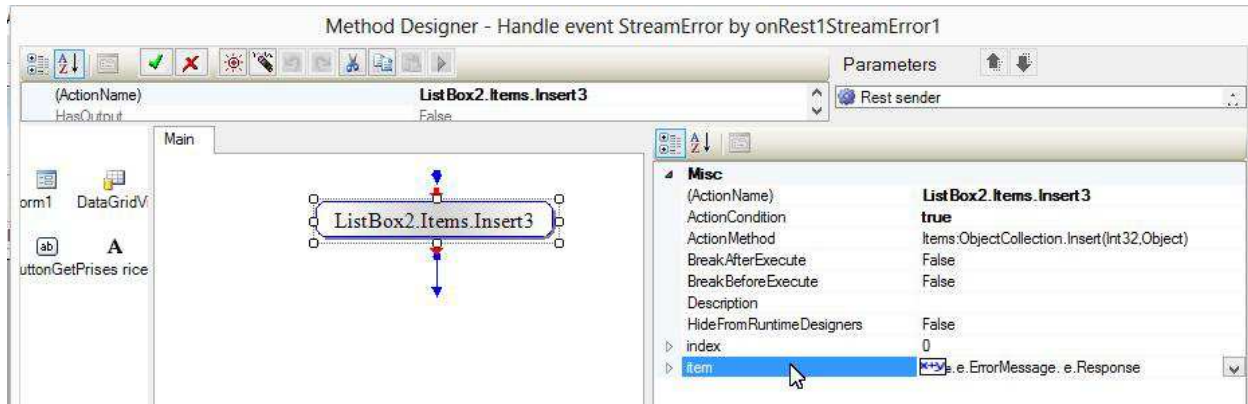


Handle Event StreamError





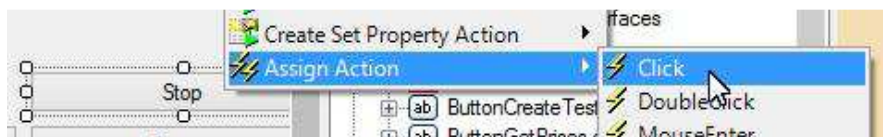
Add an Insert action of listBox2 to show error message and response string:



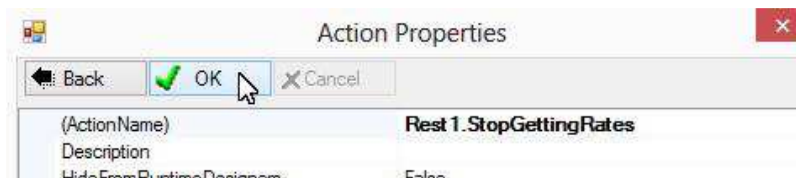
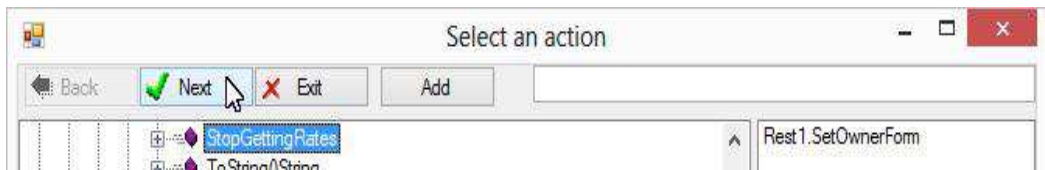
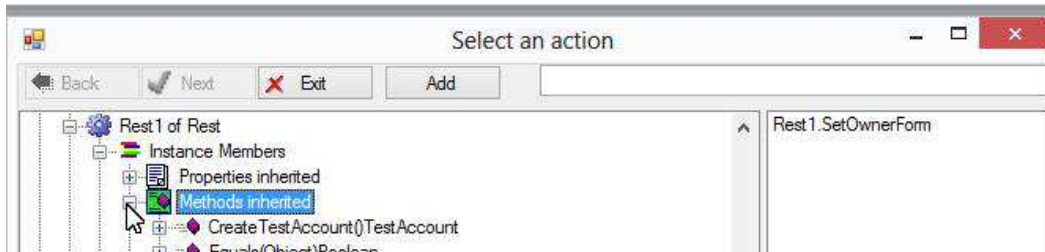
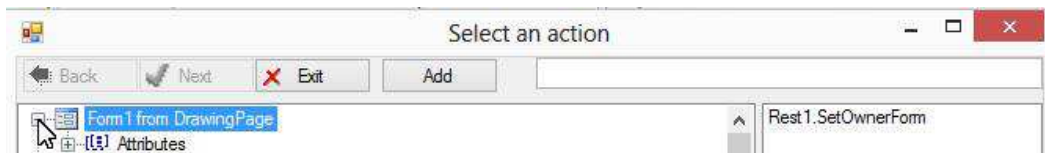
Stop Price Streaming

Price streaming keeps a live web connection with the web server. You must disconnect it before your application ends.

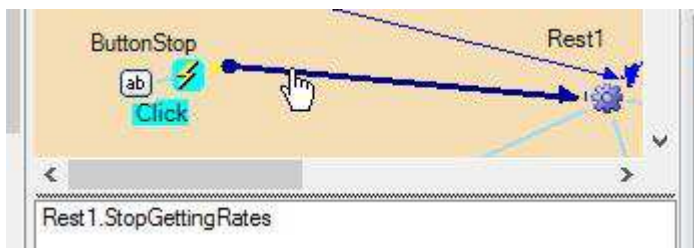
We use a button to stop price streaming:



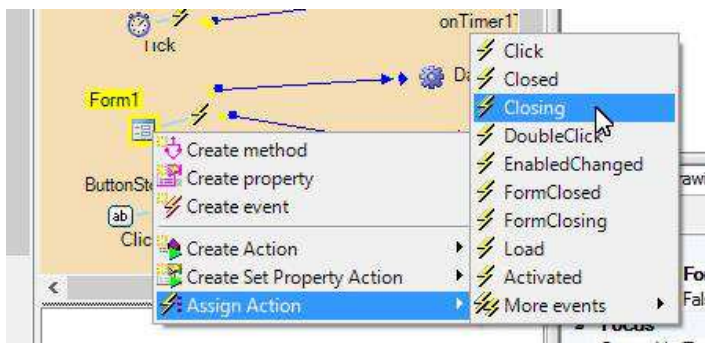
Select StopGettingRates:



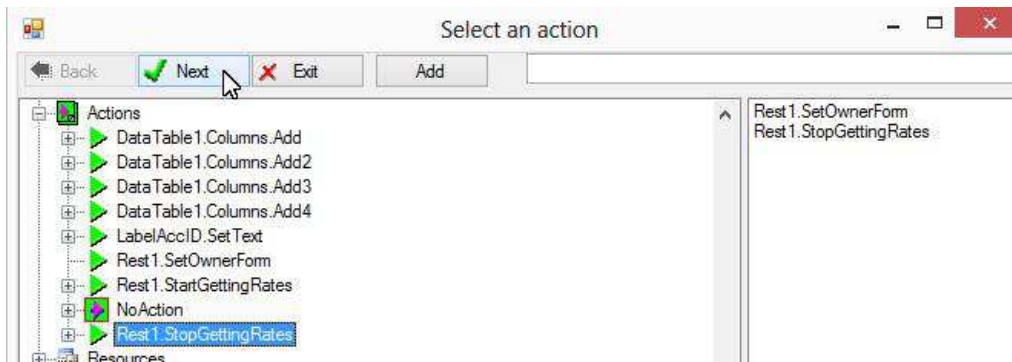
The action is created and assigned to the button:



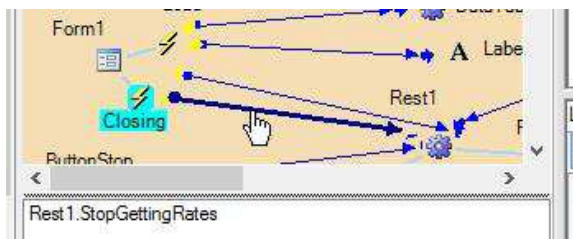
It is a good idea to assign the action to Closing event of the form so that if the user forgets to click the button before closing the form then the price streaming still will be stopped.



Select the action:

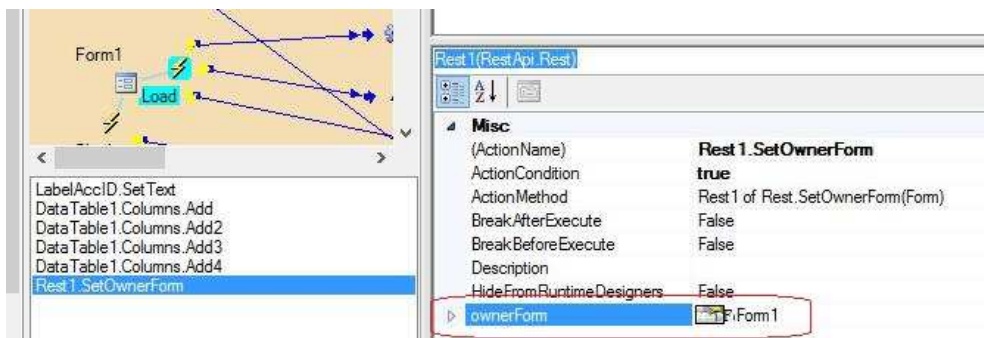


The action is assigned to the Closing event:



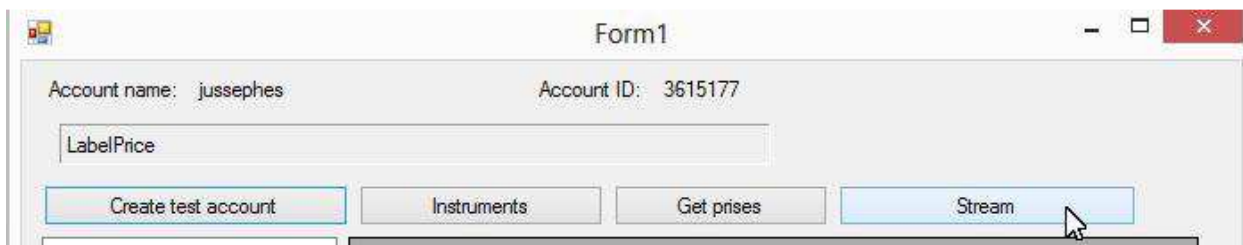
Test

If you are using a Limnor Studio older than 5.6.1.629 then you need to add a SetOwnerForm action at the event of form Load:

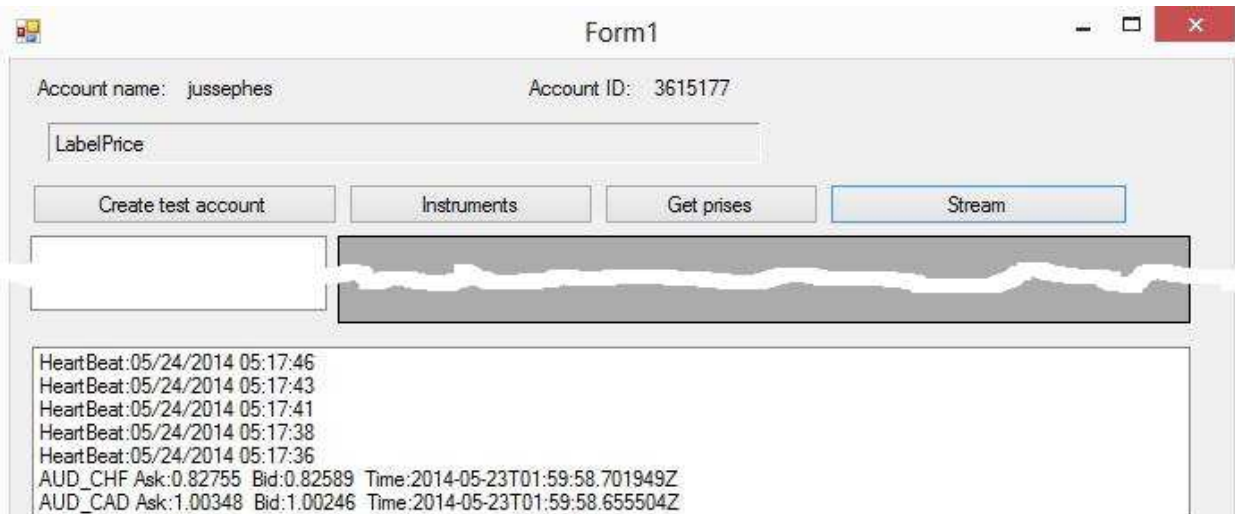


Note that the “ownerForm” is set to the current form. If you are using a newer version of Limnor Studio then you do not need to create the action.

Compile and run the application. Click button “Stream”:

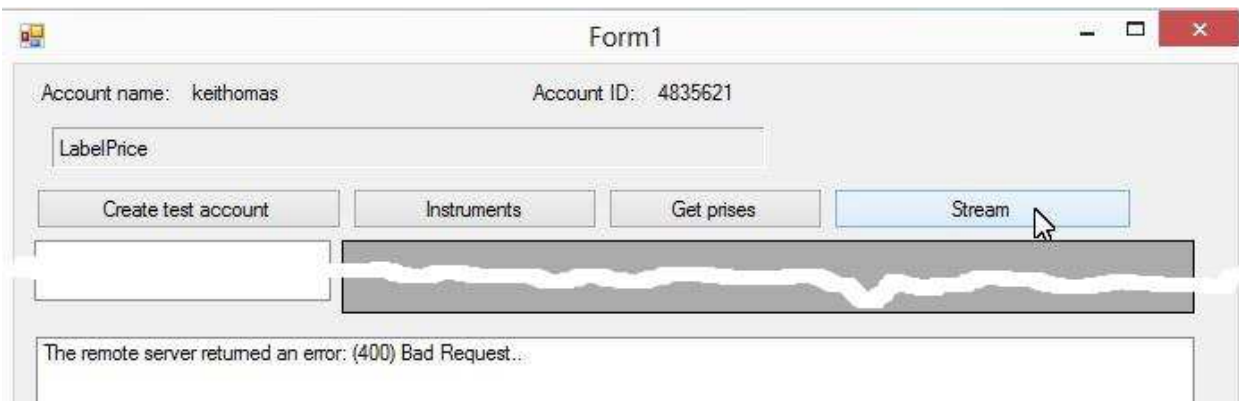


List box2 shows arrived data:



The screenshot shows a window titled "Form1" with a light gray background. At the top, it displays "Account name: jussephe" and "Account ID: 3615177". Below this is a text box labeled "LabelPrice". Underneath are four buttons: "Create test account", "Instruments", "Get prises", and "Stream" (which is highlighted in blue). Below the buttons is a large text area containing a list of data entries: "HeartBeat:05/24/2014 05:17:46", "HeartBeat:05/24/2014 05:17:43", "HeartBeat:05/24/2014 05:17:41", "HeartBeat:05/24/2014 05:17:38", "HeartBeat:05/24/2014 05:17:36", "AUD_CHF Ask:0.82755 Bid:0.82589 Time:2014-05-23T01:59:58.701949Z", and "AUD_CAD Ask:1.00348 Bid:1.00246 Time:2014-05-23T01:59:58.655504Z".

If an error occurs then the error message is displayed in the list box:



The screenshot shows a window titled "Form1" with a light gray background. At the top, it displays "Account name: keithomas" and "Account ID: 4835621". Below this is a text box labeled "LabelPrice". Underneath are four buttons: "Create test account", "Instruments", "Get prises", and "Stream" (which is highlighted in blue). Below the buttons is a large text area containing an error message: "The remote server returned an error: (400) Bad Request...".

Feedback

Please send your feedback to support@limnor.com