Package 'RTTWebClient'

October 12, 2022

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Type Package
Title Web Client to 'TickTrader'
Version 0.1.3
Description R Web Client to 'TickTrader' platform. Provides you access to 'TickTrader' platform through Web API https://ttlivewebapi.fxopen.net:8443/api/doc/index .
Depends R (>= 3.3.0)
License GPL-2
Encoding UTF-8
Imports data.table, jsonlite, httr, digest, base64enc, methods, withr
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VignetteBuilder knitr
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R topics documented:
GetBarsHistory GetCurrencyInfo GetCurrentQuotes GetDividends GetPipsValue GetSymbolsInfo GetTickHistory InitRTTWebApiHost RTTWebApiHost
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GetBarsHistory	Get Bar History	
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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

GetCurrencyInfo Get All Currency

Description

Get All Currency

Value

data.table with currency info

GetCurrentQuotes Get All Current Quotes

Description

Get All Current Quotes

Value

a data.table with current quotes

GetDividends 3

GetDividends

Get All Dividend

Description

Get All Dividend

Value

a data.table with dividends.

 ${\tt GetPipsValue}$

Get Pips Value

Description

Get Pips Value

Arguments

 ${\tt targetCurrency} \ \ a \ character. \ Currency \ Name.$

symbols

a character vectors. Symbols vector.

Value

a data.table with pips value in targetCurrency for every symbol in symbols vector

 ${\tt GetSymbolsInfo}$

Get All Symbols

Description

Get All Symbols

Value

data.table with symbol info

InitRTTWebApiHost

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.

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.

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Value

RTTWebApiHost ref class.

RTTWebApiHost

RTTWebApiHost

Description

RTTWebApiHost

Fields

client. RTTWebClient obj.

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