

rFDK

What's new

rFDK 1.0.20160315

1) Added "Bid", "Ask", "PipsValue" fields for ttConf.Symbol() command output

Environment History

Global Environment

Values

endTime 2016-02-20
startTime 2016-02-18

Functions

install_ function (fdkLibPa...

Files Plots Packages Help Viewer

Install Update

User Library

chvsn Chronological Objects which can Handle Dates and Times 2.3-47

data.table Extension of Data.frame 1.9.6

rClr Accessing the Common Language Runtime (NET/Mono) from R 0.7-4

rfdk Soft FX integration of R with FDK 1.0.20

stringi Character String Processing Facilities 1.0-17

zoo S3 Infrastructure for Regular and Irregular Time Series (Z's Ordered Observations) 1.7-12

System Library

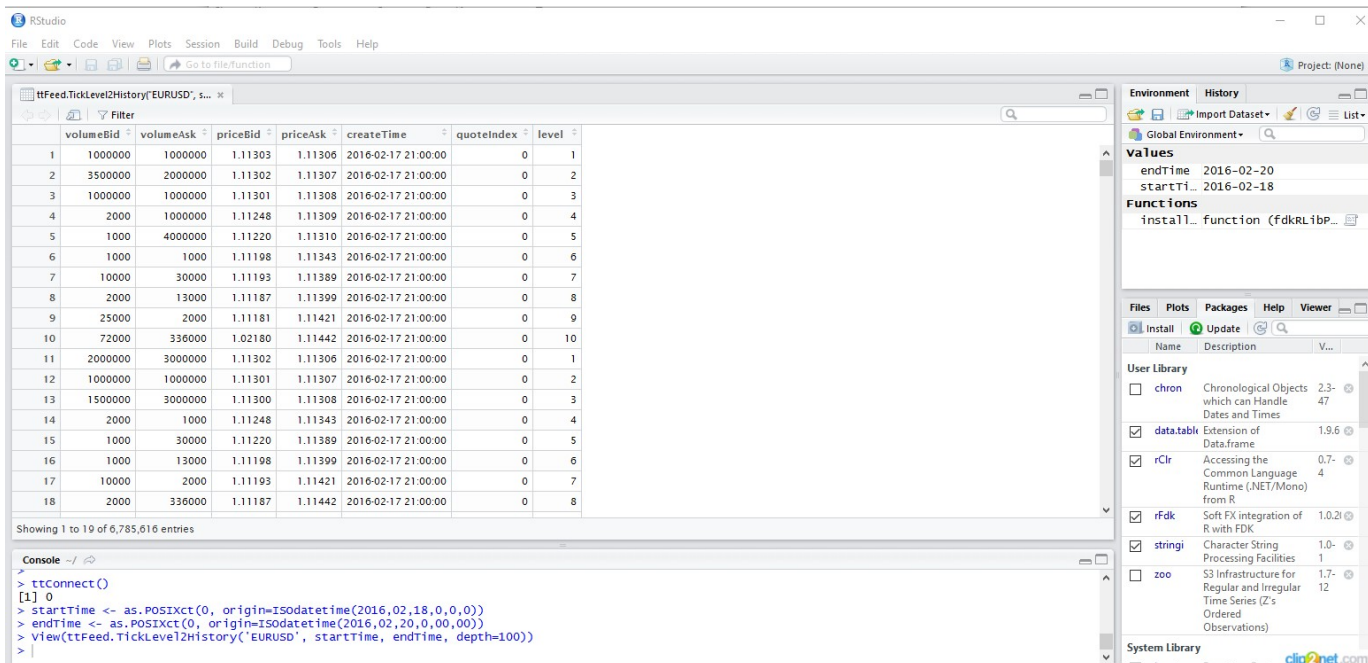
boot Bootstrap Functions (Originally by Angelo Canty for S) 1.3-17

clip2net.com

2) Output format time is set to UTC

```
> ttconnect()
[1] 0
> startTime <- as.POSIXct(0, origin=ISodatetime(2016,02,18,12,0,0))
> endTime <- as.POSIXct(0, origin=ISodatetime(2016,02,18,13,00,00))
> ttFeed.TickLevel2History('EURUSD', startTime, endTime, depth=3)
  volumeBid volumeAsk priceBid priceAsk createTime quoteIndex level
1: 1000000 500000 1.11330 1.11343 2016-02-18 09:00:00 0 1
2: 500000 3000000 1.11301 1.11344 2016-02-18 09:00:00 0 2
3: 2000 1000000 1.11289 1.11345 2016-02-18 09:00:00 0 3
4: 1000000 500000 1.11334 1.11343 2016-02-18 09:00:00 0 1
5: 500000 2500000 1.11303 1.11344 2016-02-18 09:00:00 0 2
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43577: 1000000 2000000 1.11371 1.11375 2016-02-18 09:59:59 0 2
43578: 1000000 2000000 1.11370 1.11376 2016-02-18 09:59:59 0 3
43579: 1500000 1996000 1.11372 1.11374 2016-02-18 09:59:59 0 1
43580: 1000000 2000000 1.11371 1.11375 2016-02-18 09:59:59 0 2
43581: 1000000 2000000 1.11370 1.11376 2016-02-18 09:59:59 0 3
```

3) Fixed "System.OutOfMemoryException" in TickLevel2History command output for Level2 (with high Depth)



4) Fixed empty data.table after `ttConnect()` and `ttConf.Symbol()` simultaneous commands execution

5) Replaced N/A message with bars values in the following cases for bar history:

- Replaced N/A message with the next bars values if there are no bars for previous selected time.
- Replaced N/A message with the previous bars values if there are no bars for the next selected time.

6) Fixed long time execution for `ttConf.Symbol()` command

7) Improved logging (reduced log file size)

8) Added possibility for cleaning Logs folder

9) Bug-fixing