

Package ‘moexer’

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Type Package

Title Interact with Moscow Exchange Informational and Statistical Server (ISS)

Version 0.1.0

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Description This is a thin wrapper around the 'MOEX' ISS REST interface, see <<https://iss.moex.com>>. It allows to quickly fetch price candles for a particular security, obtain its profile information and so on.

License GPL-3

Language en-GB

Encoding UTF-8

LazyData true

RoxygenNote 7.1.1

Depends R (>= 3.5.0)

Imports magrittr, glue, purrr, httr, jsonlite, tibble, readr, rlang, stringr, assertthat, cli, dplyr, lubridate

Suggests testthat, knitr, rmarkdown, ggplot2

URL <https://github.com/x1o/moexer>

BugReports <https://github.com/x1o/moexer/issues>

NeedsCompilation no

Repository CRAN

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get_candles	<i>Get Candles for a Set of Securities</i>
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Description

REST path: /engines/[engine]/markets/[market]/boards/[board]/securities/[security]/candles (see <http://iss.moex.com/iss/reference/46>).

Usage

```
get_candles(secid, from, till = NULL, interval = "monthly", ...)
```

Arguments

secid	A vector of security ID's.
from	A <code>lubridate::date</code> object or a character that can be coerced to it.
till	A <code>lubridate::date</code> object or a character that can be coerced to it.
interval	A character value specifying the candle duration (see <code>moexer.candle.intervals</code> option.)
...	Further arguments to <code>query_iss</code> .

Details

To get the engine-market-board path a separate `get_security_info` query is made and the board with `is_primary = 1` is selected.

Value

A tibble as with candles in HLOCV format, plus a column with the corresponding security ID.

Examples

```
## Not run:
get_candles(
  secid = c('XXXX', 'SBER', 'FXGD'),
  from = '2020-01-01',
  debug = TRUE
)

## End(Not run)
```

get_candle_borders *Get Possible Candle from-till Values for a Security*

Description

REST path: /engines/[engine]/markets/[market]/boards/[board]/securities/[security]/candleborders (see <http://iss.moex.com/iss/reference/48>).

Usage

```
get_candle_borders(secid, ...)
```

Arguments

secid	A vector of security ID's.
...	Further arguments to query_iss .

Details

To get the engine-market-board path a separate [get_security_info](#) query is made and the board with is_primary = 1 is selected.

Value

A tibble with possible from-till values for each interval; additionally the intervals-durations mapping tibble is joined.

Examples

```
## Not run:  
get_candle_borders(secid = c('SBER', 'FXGD'))  
  
## End(Not run)
```

get_candle_durations *Get Candle Durations-Intervals Mapping*

Description

REST path: /index?iss.only=durations (see <http://iss.moex.com/iss/reference/28>)

Usage

```
get_candle_durations(...)
```

Arguments

... Further arguments to [query_iss](#).

Value

A tibble with the durations-intervals mapping.

Examples

```
## Not run:  
get_candle_durations()  
  
## End(Not run)
```

get_security_info	<i>Get a Security's Info</i>
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Description

REST path: securities/[security] (see <http://iss.moex.com/iss/reference/13>)

Usage

```
get_security_info(secid, ...)
```

Arguments

secid A security ID.
... Further arguments to [query_iss](#)

Value

A list with two tibbles:

- description: Full instrument profile incl. its type, listing level, etc.
- boards: The security's boards with boardid, history_from, ... columns.

Examples

```
## Not run:  
get_security_info(secid = 'SBER')  
  
## End(Not run)
```

`plot_candles`*Plot Candles*

Description

Plot Candles

Usage`plot_candles(candles_df)`**Arguments**`candles_df` A candles tibble as returned by [get_candles](#)**Value**

A ggplot2 object.

Examples

```
## Not run:
get_candles(secid = 'SBER', from = '2020-01-01') %>%
  plot_candles()

## End(Not run)
```

`query_iss`*Submit a REST Query to ISS*

DescriptionSee <http://iss.moex.com/iss/reference/> for the reference.**Usage**

```
query_iss(
  rest_path,
  params = list(),
  iss_base_url = getOption("moexer.iss.base_url"),
  debug_output = getOption("moexer.debug")
)
```

Arguments

rest_path A REST path concatenated to iss_base_url.
 params A HTTP GET query parameters string passed as a list.
 iss_base_url The base ISS URL.
 debug_output Print REST URLs as they are queried.

Value

A list where every element is section as returned by ISS. The section content is parsed as a tibble.

Examples

```
## Not run:
query_iss(
  rest_path = 'securities/SBER',
  params = list(iss.only = 'description'),
  debug = TRUE
)

## End(Not run)
```

search_security *Search for a Single Security*

Description

REST path: ‘/securities’ (See <http://iss.moex.com/iss/reference/5>)

Usage

```
search_security(query, ...)
```

Arguments

query (A part of the) ID, name, ISIN, issuer ID, reg. number of a security.
 ... Further arguments to [query_iss](#)

Value

A tibble with a list of matched securities.

Examples

```
## Not run:
search_security(query = 'SBER')

## End(Not run)
```

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