

Package ‘opentick’

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Type Package

Title R API to opentick databases

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Description Provide a native R interface to opentick real time and historical market data. Disclaimer:
This software is not endorsed in any way by opentick corporation. The authors of this software
are not affiliated with opentick corporation.

Depends pack, xts

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opentick-package *R API to opentick databases*

Description

Provide a native R interface to opentick real time and historical market data.

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Details

Package: opentick
Type: Package
Version: 0.1-1
Date: 2008-09-27
License: GPL-3
LazyLoad: yes

Author(s)

Josh Ulrich

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otConnect *Connect to opentick servers*

Description

Function to establish connection to opentick servers.

Usage

```
otConnect(host = "delayed1.opentick.com", port = 10015, ...)
```

Arguments

host Hostname of server to connect to; must align with port argument.
port Port number of server to connect to; must align with host argument.
... Further arguments to connection object (not currently implemented).

Details

This function establishes a connection to the opentick servers. It connects to both real-time and delayed servers.

Value

Returns the number one '1' invisibly.
Creates `.otConnection` in the opentick namespace.

Note

The available servers are listed below. Please see the URL in the references section for the most current list of servers.

Hostname	Real-time port	Delayed port
feed1.opentick.com	10010	NA
feed2.opentick.com	10010	NA
delayed1.opentick.com	NA	10015
delayed2.opentick.com	NA	10015

If connecting to a delayed datafeed, all data is delayed 20 minutes.

Author(s)

Josh Ulrich

References

http://www.opentick.com/dokuwiki/doku.php?id=general:opentick_servers

See Also

[otLogin](#), [otLogout](#)

otHistData

Historical Price Data

Description

Request historical OHLC and tick price and volume series.

Usage

```
otHistData(exchange='Q', symbol='MSFT', dates=NULL,
           dataType='day', interval=1)
```

Arguments

exchange	Exchange code.
symbol	Symbol code.
dates	A vector containing start and end dates (order does not matter).
dataType	'raw.tick' = raw ticks 'tick' = tick-based OHLC 'min' = minutely OHLC 'hour' = hourly OHLC 'day' = daily OHLC 'week' = weekly OHLC 'month' = monthly OHLC 'year' = yearly OHLC 'today' = daily OHL for current day
interval	Interval value, with a default of one.

Value

An xts object containing the columns below:

Open	Open price for interval.
High	High price for interval.
Low	Low price for interval.
Close	Close price for interval (not returned for 'today' requests).
Volume	Volume for interval (not returned for 'today' requests).

Author(s)

Josh Ulrich

See Also

[otListExchanges](#) and [otListSymbols](#) provide exchange and symbols codes, respectively.

otListExchanges *List opentick exchanges*

Description

Function to list all opentick exchanges.

Usage

```
otListExchanges ()
```

Value

A data.frame containing the columns below:

code	Exchange code
available	Exchange availability flag: 1=available, 2=not available
title	Exchange title
description	Exchange description

Note

The URL in the references section lists available products and the exchange codes that are available with them.

Author(s)

Josh Ulrich

References

http://www.opentick.com/dokuwiki/doku.php?id=general:exchange_codes

See Also

[otListSymbols](#) provides symbols codes.

otListSymbols	<i>List opentick symbols</i>
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Description

Function to list all opentick symbols for a given exchange.

Usage

```
otListSymbols(exchange)
```

Arguments

exchange	Exchange code
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Value

A data.frame containing the columns below:

currencyID	The currency the symbol is denominated in
symbolCode	The code for the symbol
type	Instrument Type: 1=Equity, 2=Index, 3=Option, 4=Future
company	The company name

Note

The URL in below lists all the available products and the exchange codes that are available with them.

http://www.opentick.com/dokuwiki/doku.php?id=general:exchange_codes

Author(s)

Josh Ulrich

References

http://www.opentick.com/dokuwiki/doku.php?id=general:symbol_formats

http://www.opentick.com/dokuwiki/doku.php?id=general:common_symbols

<http://www.opentick.com/index.php?app=search&event=symbols>

See Also

[otListExchanges](#) provides exchange codes.

otLogin

Login to opentick servers

Description

Function to login to opentick servers

Usage

```
otLogin(username = NULL, password = NULL)
```

Arguments

username opentick account username

password opentick account password

Details

If `username` and/or `password` are not supplied, the user will be prompted to enter them on the command line.

Value

Returns the number one '1' invisibly.

Modifies `.otConnection` in the opentick namespace.

Warning

Your account password will not be encrypted as it is sent to the opentick server, since the server does not accept encrypted passwords.

Author(s)

Josh Ulrich

See Also

[otLogout](#), [otConnect](#)

otLogout

Logout of opentick servers

Description

Function to logout of opentick servers

Usage

```
otLogout ()
```

Value

Returns the number one '1' invisibly.
Modifies `.otConnection` in the opentick namespace.
Closes connection to opentick server.

Author(s)

Josh Ulrich

See Also

[otLogin](#), [otConnect](#)

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