Package ‘moexer’

October 13, 2022

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, markdown, ggplot2

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

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

NeedsCompilation no

Repository CRAN

Date/Publication 2021-02-01 08:30:03 UTC

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get_candles

Get Candles for a Set of Securities

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 lubridate::date object or a character that can be coerced to it.
till A lubridate::date object or a character that can be coerced to it.
interval A character value specifying the candle duration (see moexer.candle.intervals option.)
... 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 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**

```r
## 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(...)
get_security_info

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("
## End(Not run)

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

## End(Not run)
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

Description


Usage

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

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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