Package ‘moexer’

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Type Package

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

Version 0.2.0

Author Dmitry Zotikov <dmitry.zotikov@ungrund.org>

Maintainer Dmitry Zotikov <dmitry.zotikov@ungrund.org>

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

RoxygenNote 7.2.3

Depends R (>= 4.2.0)

Imports glue, purrr, httr, jsonlite, tibble, readr, rlang, stringr, assertthat, cli, dplyr, lubridate, ggplot2

Suggests testthat, knitr, rmarkdown

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

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

NeedsCompilation no

Repository CRAN

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get_candles

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

```r
## 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](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](http://iss.moex.com/iss/reference/28))

### Usage

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

Arguments

... Further arguments to `query_iss`.

Value

A tibble with the durations-intervals mapping.

Examples

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

## End(Not run)
```

get_security_info  
Get a Security’s Info

Description

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

Usage

```r
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

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

## End(Not run)
```
### plot.MoexCandles

#### Description

Plot Candles

#### Usage

```r
## S3 method for class 'MoexCandles'
plot(x, ...)
```

#### Arguments

- `x`: A candles tibble as returned by `get_candles()`
- `...`: For compatibility with the generic; ignored

#### Value

A ggplot2 object.

#### Examples

```r
## Not run:
get_candles(secid = 'SBER', from = '2020-01-01') |> plot()
## End(Not run)
```

### query_iss

#### Description

Submit a REST Query to ISS


#### Usage

```r
query_iss(
    rest_path,
    params = list(),
    iss_base_url = getOption("moexer.iss.base_url"),
    debug_output = getOption("moexer.debug"),
    follow_cursor = TRUE
)
```
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.
dump_output Print REST URLs as they are queried.
follow_cursor If TRUE, iterative queries will be issued to fetch all section pages as indicated by <section>.cursor; the cursor section itself will be removed from the response.

Value

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

Examples

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

search_security Search for a Single Security

Description

REST path: '/securities" (See [http://iss.moex.com/iss/reference/5](http://iss.moex.com/iss/reference/5))

Usage

```r
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

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