Package ‘moexer’

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Type Package
Title Interact with Moscow Exchange Informational and Statistical Server (‘ISS’)
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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.
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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

## 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**

```
## 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

## 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)

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

```r
## 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")
)
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.
default_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

```r
# 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](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

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