Package 'moexer'

January 5, 2023

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

Date/Publication 2023-01-05 21:30:02 UTC

R topics documented:

Index **7**

---

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

```
## 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   *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.MoexCandles *Plot Candles*

Description

Plot Candles

Usage

```
## 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

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

## End(Not run)
```

---

query_iss *Submit a REST Query to ISS*

Description

See <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"),
  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.
`debug_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

```
## 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)

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)
```

Index