Building a Reuters Real-Time Market Data Interface in R

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Historically, R usage tends to centre more around offline, rather than real- time data analysis. However, there are some reasons why a real-time market data interface can be of benefit. In this talk, I will talk about an interface to the Reuters market data system that I built whilst working on a real- time foreign exchange algorithmic trading project. This proved to offer some surprising benefits, and the addition of a market data query interface into R, combined with its vast library of analysis functions and easily extensible native interface, makes it an incredibly powerful tool.