

Package ‘GetTDDData’

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Title Get Data for Brazilian Bonds (Tesouro Direto)

Version 1.5.5

Description Downloads and aggregates data for Brazilian government issued bonds directly from the website of Tesouro Direto <<https://www.tesourodireto.com.br/>>.

Depends R (>= 4.1.0)

Imports stringr, readxl, utils, stats, curl, bizdays, tidyr, rvest, xml2, dplyr, fs, cli, humanize, purrr, tibble, jsonlite

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BugReports <https://github.com/msperlin/GetTDDData/issues/>

URL <https://github.com/msperlin/GetTDDData/>,
<https://msperlin.github.io/GetTDDData/>

RoxygenNote 7.3.1

Encoding UTF-8

Suggests knitr, rmarkdown, testthat, ggplot2, covr, lubridate

NeedsCompilation no

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Repository CRAN

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get.yield.curve	<i>Gets the current yield curve</i>
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Description

Downloads and parses information about the current Brazilian yield curve.

Usage

```
get.yield.curve()
```

Value

A dataframe with information about the yield curve

Examples

```
## Not run:  
df.yield <- get.yield.curve()  
str(df.yield)  
  
## End(Not run)
```

get_cache_folder	<i>Returns cache directory</i>
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Description

Returns cache directory

Usage

```
get_cache_folder()
```

Value

a path

Examples

```
get_cache_folder()
```

get_td_names	Returns available nammes at TD site
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Description

Returns available nammes at TD site

Usage

```
get_td_names()
```

Value

string vector

Examples

```
get_td_names()
```

td_get	Downloads data of Brazilian government bonds directly from the web-site
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Description

This function looks into the tesouro direto website (<https://www.tesourodireto.com.br/>) and downloads all of the files containing prices and yields of government bonds. You can use input `asset_codes` to restrict the downloads to specific bonds

Usage

```
td_get(
  asset_codes = "LTN",
  first_year = 2005,
  last_year = as.numeric(format(Sys.Date(), "%Y")),
  dl_folder = get_cache_folder()
)
```

Arguments

<code>asset_codes</code>	Strings that identify the assets (1 or more assets) in the names of the excel files. E.g. <code>asset_codes = 'LTN'</code> . When set to NULL, it will download all available assets
<code>first_year</code>	first year of data (minimum of 2015)
<code>last_year</code>	first year of data
<code>dl_folder</code>	Name of folder to save excel files from tesouro direto (will create if it does not exists)

Value

TRUE if successful

Examples

```
## Not run:  
td_get("LTN", 2020, 2022)  
  
## End(Not run)
```

td_get_current	<i>Returns current TD prices</i>
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Description

Fetches current prices of TD assets from website's json api at <<https://www.tesourodireto.com.br/titulos/precos-e-taxas.htm>>

Usage

```
td_get_current()
```

Value

a dataframe with prices

Examples

```
td_get_current()
```

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