

Package ‘GetTDDData’

August 21, 2024

Title Get Data for Brazilian Bonds (Tesouro Direto)

Version 1.5.6

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 7.3.2

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

```
## Not run:  
td_get_current()  
  
## End(Not run)
```

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