

# Package ‘GetTDDData’

May 11, 2022

**Title** Get Data for Brazilian Bonds (Tesouro Direto)

**Version** 1.5.1

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

**Depends** R (>= 4.0.0)

**Imports** stringr, readxl, utils, stats, curl, bizdays, tidyr, rvest, xml2, dplyr

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

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

**RoxygenNote** 7.1.2

**Suggests** knitr, rmarkdown, testthat, ggplot2, covr

**VignetteBuilder** knitr

**NeedsCompilation** no

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**Repository** CRAN

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download.TD.data	<i>Downloads data of Brazilian government bonds directly from the website</i>
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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

```
download.TD.data(
  asset.codes = "LTN",
  dl.folder = "TD Files",
  do.clean.up = F,
  do.overwrite = F,
  n.dl = NULL
)
```

### 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 <code>NULL</code> , it will download all available assets
<code>dl.folder</code>	Name of folder to save excel files from tesouro direto (will create if it does not exist)
<code>do.clean.up</code>	Clean up folder before downloading? (TRUE or FALSE)
<code>do.overwrite</code>	Overwrite excel files? (TRUE or FALSE). If FALSE, will only download the new data for the current year
<code>n.dl</code>	Sets how many files to download from the website. Used only to decrease CRAN CHECK time. The default value is <code>NULL</code> (downloads all files)

### Value

TRUE if successful

### Examples

```
# only download file where string LTN is found
# (only 1 file for simplicity)
## Not run:
download.TD.data(asset.codes = 'LTN', n.dl = 1)

## End(Not run)
# The excel file should be available in folder 'TD Files' (default name)
```

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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)
```

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read.TD.files	<i>Reading excel files from Tesouro Direto</i>
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**Description**

Reads files downloaded by [download.TD.data](#)

**Usage**

```
read.TD.files(  
  dl.folder = "TD Files",  
  cols.to.import = c(1, 2, 4),  
  col.names = c("ref.date", "yield.bid", "price.bid")  
)
```

**Arguments**

dl.folder	Folder with excel files from tesouro direto
cols.to.import	Columns (numeric) to import from excel files (open and check the columns of the excel file from tesouro direto for details)
col.names	Names of columns in final data.frame (same size as cols.to.import)

**Value**

A dataframe with the data

**Examples**

```
# Downloads data from tesouro direto (only 1 file for simplicity)
```

```
dl.folder = 'TD Files'
```

```
## Not run:
```

```
download.TD.data(dl.folder = dl.folder, n.dl = 1)
```

```
my.df <- read.TD.files(dl.folder = dl.folder)
```

```
## End(Not run)
```

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