

# Package ‘GetTDDData’

January 20, 2025

**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)
```

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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()
```

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get_td_names	<i>Returns available nammes at TD site</i>
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**Description**

Returns available nammes at TD site

**Usage**

```
get_td_names()
```

**Value**

string vector

**Examples**

```
get_td_names()
```

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td_get	<i>Downloads data of Brazilian government bonds directly from the web-site</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**

```
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)
```

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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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