Package ‘GBcurves’

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Type Package

Title Yield Curves of Brazil, China, and Russia

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Description Downloads and interpolates the Brazilian, Chinese, and Russian yield curves directly from <http://www.b3.com.br/>, <http://yield.chinabond.com.cn>, and <https://www.cbr.ru>, respectively.

Depends R (>= 3.3.0)

License GPL-2

Encoding UTF-8

BugReports https://github.com/werleycordeiro/GBcurves/issues

URL https://github.com/werleycordeiro/GBcurves/

LazyData true

Imports curl, functional, httr, magrittr, readxl, rvest, stats, utils, xml2, xts

Suggests knitr,rmarkdown,testthat

RoxygenNote 7.1.1

VignetteBuilder knitr

NeedsCompilation no

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R topics documented:

`yields` *Yield Curves Dataset*

Description

This function downloads daily yield curves data of Brazil, China, and Russia. If necessary, it interpolates with spline function for unavailable maturities.

Usage

```
yields(init, fin, mty, ctry)
```

Arguments

`init`	Initial date in format "YYYY-MM-DD"
`fin`	Final date in format "YYYY-MM-DD"
`mty`	Maturities specified by months
`ctry`	Countries available: "BR", "CN" or "RU"

Value

A matrix that contains daily yield curves in percent in each row and maturities in months by columns.

Source

The dataset of Brazil, China, and Russia are obtained from <http://www.b3.com.br/>, <http://yield.chinabond.com.cn>, and <https://www.cbr.ru>, respectively.

Examples

```
init <- "2020-05-10"
fin <- "2020-05-17"
mty <- c(3,6,12,120,360)
ctry <- "BR"

## Not run:
yields(init = init, fin = fin, mty = mty, ctry = ctry)

## End(Not run)
```

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