Package 'treasury'

March 22, 2024

Title US Treasury XML Feed Wrapper

Version 0.1.0

Description Download daily interest rates from the US Treasury XML feed.
Leveraging
<https://home.treasury.gov/treasury-daily-interest-rate-xml-feed>,
this package serves as a wrapper, facilitating the retrieval of daily
treasury rates across various categories, including par yield curves,
treasury bills, long-term rates, and real yield curves.

License MIT + file LICENSE

URL https://m-muecke.github.io/treasury/,
https://github.com/m-muecke/treasury

BugReports https://github.com/m-muecke/treasury/issues

Depends R (>= 4.1.0)

Imports httr2, rlang, xml2

Suggests ggplot2, testthat (>= 3.0.0), tibble

Config/testthat/edition 3

Encoding UTF-8

RoxygenNote 7.3.1

NeedsCompilation no

Author Maximilian Muecke [aut, cre] (<https://orcid.org/0009-0000-9432-9795>)

Maintainer Maximilian Muecke <muecke.maximilian@gmail.com>

Repository CRAN

Date/Publication 2024-03-22 19:10:02 UTC

R topics documented:

tr_bill_rates *Return the daily treasury bill rates*

Description

Return the daily treasury bill rates

Usage

```
tr_bill_rates(date = NULL)
```

Arguments

date	character(1) or numeric(1) date in format yyyy or yyyymm. If NULL, all data is returned. Default NULL.

Value

A data.frame() with columns date, type, maturity and value or NULL when no entries were found.

References

https://home.treasury.gov/treasury-daily-interest-rate-xml-feed

See Also

Other treasury data: tr_long_term_rate(), tr_real_long_term(), tr_real_yield_curve(), tr_yield_curve()

Examples

```
# get data for a single month
tr_bill_rates("202201")
# or for the entire year
tr_bill_rates(2022)
```

tr_long_term_rate *Return the daily treasury long-term rates*

Description

Return the daily treasury long-term rates

Usage

```
tr_long_term_rate(date = NULL)
```

Arguments

date	`character(1)` or `numeric(1)` date in format yyyy or yyyymm. If `NULL`, all data is returned. Default `NULL`.

Value

A `data.frame()` with columns `date`, `rate_type` and `rate` or `NULL` when no entries were found.

References

https://home.treasury.gov/treasury-daily-interest-rate-xml-feed

See Also

Other treasury data: `tr_bill_rates()`, `tr_real_long_term()`, `tr_real_yield_curve()`, `tr_yield_curve()`

Examples

```
# get data for a single month
tr_long_term_rate("202201")
# or for the entire year
tr_long_term_rate(2022)
```

`tr_real_long_term` *Return the daily treasury real long-term rates*

Description

Return the daily treasury real long-term rates

Usage

```
tr_real_long_term(date = NULL)
```

Arguments

date	`character(1)` or `numeric(1)` date in format yyyy or yyyymm. If `NULL`, all data is returned. Default `NULL`.

Value

A `data.frame()` with columns `date` and `rate` or `NULL` when no entries where found.

References

https://home.treasury.gov/treasury-daily-interest-rate-xml-feed

See Also

Other treasury data: `tr_bill_rates()`, `tr_long_term_rate()`, `tr_real_yield_curve()`, `tr_yield_curve()`

Examples

```
# get data for a single month
tr_real_long_term("202201")
# or for the entire year
tr_real_long_term(2022)
```

tr_real_yield_curve *Return the daily treasury par real yield curve rates*

Description

Return the daily treasury par real yield curve rates

Usage

```
tr_real_yield_curve(date = NULL)
```

Arguments

date	`character(1)` or `numeric(1)` date in format yyyy or yyyymm. If `NULL`, all data is returned. Default `NULL`.

Value

A `data.frame()` with columns `date`, `maturity` and `rate` or `NULL` when no entries where found.

References

https://home.treasury.gov/treasury-daily-interest-rate-xml-feed

See Also

Other treasury data: `tr_bill_rates()`, `tr_long_term_rate()`, `tr_real_long_term()`, `tr_yield_curve()`

Examples

```
# get data for a single month
tr_real_yield_curve("202201")
# or for the entire year
tr_real_yield_curve(2022)
```

`tr_yield_curve` *Return the daily treasury par yield curve rates*

Description

Return the daily treasury par yield curve rates

Usage

```
tr_yield_curve(date = NULL)
```

Arguments

`date`	`character(1)` or `numeric(1)` date in format yyyy or yyyymm. If `NULL`, all data is returned. Default `NULL`.

Value

A `data.frame()` with columns `date`, `maturity` and `rate` or `NULL` when no entries were found.

References

https://home.treasury.gov/treasury-daily-interest-rate-xml-feed

See Also

Other treasury data: `tr_bill_rates()`, `tr_long_term_rate()`, `tr_real_long_term()`, `tr_real_yield_curve()`

Examples

```
# get data for a single month
tr_yield_curve("202201")
# or for the entire year
tr_yield_curve(2022)
```

Index