Package 'ustyc'

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Title Fetch US Treasury yield curve data.

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Description Forms a query to submit for US Treasury yield curve data, posting
this query to the US Treasury web site's data feed service. By default the
download includes data yield data for 12 products from January 1, 1990,
some of which are NA during this span. The caller can pass parameters to
limit the query to a certain year or year and month, but the full download
is not especially large. The download data from the service is in XML
format. The package's main function transforms that XML data into a numeric
data frame with treasury product items (constant maturity yields for 12 kinds
of bills, notes, and bonds) as columns and dates as row names. The function
returns a list which includes an item for this data frame as well as query-related
values for reference and the update date from the service.

Depends R (>= 3.0.3)

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URL https://github.com/mrbcuda/ustyc

BugReports https://github.com/mrbcuda/ustyc/issues

Imports XML, plyr

Suggests xts, lattice

NeedsCompilation no

Repository CRAN

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Contents

getYieldCurve	*Download US Treasury yield curve data.*

Description

Downloads US Treasury yield curve data from the US Treasury web site.

Usage

```
getYieldCurve(year = NULL, month = NULL,
  base = "http://data.treasury.gov/feed.svc/DailyTreasuryYieldCurveRateData",
  allowParallel = FALSE)
```

Arguments

year	the desired year number or NULL for all years (default)
month	the desired month number or NULL for all months (default)
base	the base URL for the data service, defaulting to http://data.treasury.gov/feed.svc/DailyTreasuryYieldCurveRateData. If the month or year arguments are not NULL, then the function modifies this URL to parameterize the download request.
allowParallel	whether to allow ldply to use a registered parallel cluster. FALSE by default.

Details

Forms a query to submit for US Treasury yield curve data, posting this query to the US Treasury web site's data feed service. By default the download includes data yield data for 12 products from January 1, 1990, some of which are NA during this span. The caller can pass parameters to limit the query to a certain year or year and month, but the full download is not especially large. The download data from the service is in XML format. This function transforms that data into a numeric data frame with treasury product items (constant maturity yields for 12 kinds of bills, notes, and bonds) as columns and dates as row names. The function returns a list which includes an item for this data frame as well as query-related values for reference and the update date from the service. The data frame can be used as-is or converted easily to a time series format such as xts.

Value

Class type ustyc containing update date updated, dataframe df, month, year, and query elements. The query element value is the string used to call the data service for download.

References

http://data.treasury.gov/feed.svc/DailyTreasuryYieldCurveRateData

See Also

http://cran.r-project.org/web/packages/FRBData/ for different interest rates and source.

Examples

```
## Not run:
xlist = getYieldCurve()
summary(xlist)

## End(Not run)
```

---

ustyc	*US Treasury yield curve.*

Description

Fetches US Treasury yield curve data and transforms to data frame.

Details

Downloads the US Treasury yield curve data in its original XML format, then translates that data into a data frame with dates as row names and maturities as column names.

Author(s)

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References

US Treasury resource web site http://www.treasury.gov/resource-center/data-chart-center/interest-rates/Pages/TextView.aspx?data=yield

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