Package 'czechrates'

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Type Package

Title Czech Interest Rates

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Description Interface to interest rates as published by the Czech National Bank. Currently supported are the PRIBOR rates (PRague InterBank Offered Rate - the CZK member of the IBOR family of rates) and two-week repo rate - a key policy rate of CNB.

URL https://github.com/jla-data/czechrates

BugReports https://github.com/jla-data/czechrates/issues

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Encoding UTF-8

LazyData true

Imports curl, httr, readr, dplyr, magrittr, tibble

Suggests testthat, ggplot2, scales, knitr, covr

RoxygenNote 7.1.0

VignetteBuilder knitr

NeedsCompilation no

Repository CRAN

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R topics documented:

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pribor	*pribor*

Description

A function returning data frame of PRague InterBank OffeRed rates (PRIBOR).

Usage

```
pribor(date = Sys.Date() - 1, maturity = "1D")
```

Arguments

date	Date of fixing as date, default is yesterday.
maturity	Maturity of loan as string, default is overnight ("1D").

Details

The function expects date input, and returns data frame of two or more columns - date, and relevant PRIBOR rate (as determined by 'maturity' parameter).

PRIBOR rates are reported as fractions, i.e. not as percentages (i.e. 1

For dates when no PRIBOR was quoted (e.g. weekends, Bank Holidays, such as December 24th on any year, or August 13th, 2002 when no PRIBOR was quoted due to catastrophic floods) no result will be returned.

Value

data frame - first column is date, second is relevant PRIBOR rate.

Examples

```
pribor(as.Date("2002-08-12"), "1D")
```

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repo2w	*Two-week Repo Rate*

Description

A function returning data frame of two-week repo rate, as set by ČNB.

Usage

```
repo2w(date = Sys.Date() - 1)
```

Arguments

date   Date of fixing as date, default is yesterday.

Details

The function expects date input, and returns data frame of two columns - date, and relevant repo rate. It does not require maturity argument, as maturity is by definition 2W.

Repo rates are reported as fractions, i.e. not as percentages (i.e. 1

A single result will be reported for all dates higher than December 8th, 1995.

Value

data frame - first column is date, second is relevant two-week repo rate (the primary CZK policy rate)

Examples

```
repo2w(as.Date("2002-08-12"))
```

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