

# Package ‘GetTDDData’

June 4, 2026

**Title** Get Data for Brazilian Bonds (Tesouro Direto)

**Version** 1.6.0

**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, jsonlite

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**BugReports** <https://github.com/msperlin/GetTDDData/issues/>

**URL** <https://github.com/msperlin/GetTDDData/>,  
<https://msperlin.github.io/GetTDDData/>

**Encoding** UTF-8

**Suggests** knitr, rmarkdown, testthat, ggplot2, covr

**Config/roxygen2/version** 8.0.0

**NeedsCompilation** no

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**Repository** CRAN

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get\_cache\_folder      *Returns the cache directory path*

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**Description**

Returns the cache directory path

**Usage**

```
get_cache_folder()
```

**Value**

A character string representing the folder path.

**Examples**

```
get_cache_folder()
```

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get\_td\_names      *Returns the available asset names at the Tesouro Direto (TD) website*

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**Description**

Returns the available asset names at the Tesouro Direto (TD) website

**Usage**

```
get_td_names()
```

**Value**

A character vector of names.

**Examples**

```
get_td_names()
```

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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 from Anbima.

**Usage**

```
get_yield_curve()
```

```
get.yield.curve()
```

**Value**

A data frame with information about the yield curve.

**Examples**

```
## Not run:  
df_yield <- get_yield_curve()  
str(df_yield)  
  
## End(Not run)
```

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td_get	<i>Downloads data for Brazilian government bonds directly from the website</i>
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**Description**

This function looks into the Tesouro Direto website (<https://www.tesourodireto.com.br/>) and downloads all files containing prices and yields of government bonds. You can use the 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**

asset_codes	A character vector identifying the assets (one or more) in the names of the Excel files (e.g., 'LTN'). If 'NULL', downloads all available assets.
first_year	The first year of data (minimum of 2005).
last_year	The last year of data.
dl_folder	Path of the folder to save Excel files from Tesouro Direto (will create if it does not exist). Defaults to a session-temporary directory. To avoid redownloading files across different R sessions, you can pass a persistent path (e.g., a local folder path, or using tools::R_user_dir("GetTDData", which = "cache")).

**Value**

A data frame containing the asset data (prices and yields).

**Examples**

```
## Not run:
df_td <- 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 Tesouro Direto (TD) assets from the website's JSON API at <<https://www.tesourodireto.com.br/titulo-e-texas.htm>>.

**Usage**

```
td_get_current()
```

**Value**

A data frame with prices.

**Examples**

```
## Not run:
df_current <- td_get_current()

## End(Not run)
```

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