

Package ‘czechrates’

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Type Package

Title Czech Interest & Foreign Exchange Rates

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Description Interface to interest and foreign exchange rates published by the Czech National Bank.

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

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

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Encoding UTF-8

Imports curl, httr, readr, dplyr (>= 1.0.0), magrittr, tibble, tidyr

Suggests testthat, rmarkdown, ggplot2, scales, knitr, covr

RoxygenNote 7.2.3

VignetteBuilder knitr

NeedsCompilation no

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cnbfxrate	<i>Central bank exchange rate fixing</i>
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Description

A function returning data frame of FX rates as fixed by the central bank.

Usage

```
cnbfxrate(date = Sys.Date() - 1, specific_currency = "ALL")
```

Arguments

date	Date of publication as date, default is yesterday.
specific_currency	ISO Code of currency, default is ALL / complete list.

Value

a data frame - date_valid, currency ISO code, quoted amount, rate

Examples

```
cnbfxrate(as.Date("2002-08-12"), "EUR") # EUR/CZK rate for August 12th, 2002
```

pribor	<i>pribor</i>
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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% is reported as .01, not 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")
```

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% is reported as .01, not 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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