Package 'belex'

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Title Download Historical Data from the Belgrade Stock Exchange Version 0.1.0 Description Tools for downloading historical financial data from the www.belex.rs. Depends R (>= 3.2.5) License GPL-3 Encoding UTF-8 LazyData true Imports XML RoxygenNote 5.0.1 NeedsCompilation no Author Milos Vilotic [aut, cre], Zlatko Kovacic [aut] Maintainer Milos Vilotic <milos.vilotic@gmail.com> Repository CRAN Date/Publication 2016-08-04 21:59:17

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Download Historical Data from the Belgrade Stock Exchange

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Description

belex function downloads historical financial time series from the Belgrade Stock Exchange. One can specify which ticker or index to download, from and to date.

Usage

belex(ticker, from = NULL, to = NULL)

Arguments

ticker	a character string giving the name of the ticker or index to download. See the web page of the data provider http://belex.rs for information about the available ticker symbols and indexes. See below.
from	date of the start of the period to download. This must be in the following format: yyyy-mm-dd. Defaults to the first available data.
to	date of the end of the period to download. This must be in the following format: yyyy-mm-dd. Defaults to the last available data.

Details

The name of the Belgrade Stock Exchange index is BELEX15 (from September 2005).

Value

A list consists of five components: ticker, from, to, nrows and data. Component data is a data frame with the following time series: Date, Close, Transactions, Volume, Open, Low, High, Total Bid, Total Ask.

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Examples

```
## Not run:
Belex15 index from 2009-11-23 to 2012-05-15
belex15.data <- belex("belex15", "2009-11-23", "2012-05-15")
All available data for ticker AIKB
aikb.data <- belex("AIKB")
Data for ticker NIIS from 2010-10-01
niis.data <- belex("NIIS", from = "2010-10-01")
Data for ticker IMLK from beginning to 2010-05-12
imlk.data <- belex("IMLK", to = "2010-05-12")
## End(Not run)
```

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