

Package ‘belex’

August 29, 2016

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>

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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.

Author(s)

Milos Vilotic and Zlatko Kovacic

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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