

Treasury Quotes with 1/32 Fractions

Package version 1.2-0

Enrico Schumann

mailto:es@enricoschumann.net

The function `quote32` has two purposes: it is meant for pretty-printing of us treasury bond quotes; and it provides a parser for prices quoted in 1/32 fractions. `q32` is a short-hand for `quote32`.

If price is numeric, it is interpreted as a quote in decimal notation and translated into a price quoted in fractions of a point.

```
> quote32(100 + 17.5/32)
```

```
[1] 100-17+
```

If price is character, it is interpreted as a quote in fractional notation.

```
> q32("100'105") + 1/32
```

```
[1] 100-11+
```

```
> q32("100'10+") + 1/32
```

```
[1] 100-11+
```

```
> q32("100'10+") + 0.5/32
```

```
[1] 100-110
```