BloomR facility functions

bbg.bulk.tiks

Bulk historical data
Returns the historical data for a vector of tickers in xts or list format

Usage

```
bbg.bulk.tiks(con, tiks, start=Sys.Date()-5, field="PX_LAST",
    addtype=FALSE, showtype=FALSE, use.xts=TRUE,
    price=TRUE, nrow=5, empty.sec=0)
```

Arguments

tiks character vector of the tickers queried for data

For other arguments see the function `bbg.bulk.csv`

Details

If an element of `tiks` is `NA` or empty (`""`) it is ignored. This is intended to avoid errors when the cahracter vector are read from a CSV file with empty cells.

If `con=NULL` values are simulated by means of `bbg.sample()`. Sampled values are based on default values of `bbg.sample()`, but it is possible to set explicitly `empty.sec, start, nrow`; `sec.names` depends on `tiks` argument. See `bbg.sample()` help for more.

Value

If `use.xts=TRUE`, an xts object, where each column is the historical data of a security.
If `use.xts=FALSE`, a list, where each element is the historical data of a security.

bbg.bulk.csv

Historical from grouped tickers in a CSV files
Reads a CSV file containing a group of tickers in each column and returns the historical data in xts or list format. The CSV file is assumed to have headers denoting group labels.

Usage

```
bbg.bulk.csv(con, file, start = Sys.Date() - 5, field = "PX_LAST",
    cols = NULL, addtype = FALSE, showtype = FALSE, use.xts = TRUE,
    comma = TRUE,
    price=TRUE, nrow=5, empty.sec=0
    )
```

Arguments

con the connection token returned from bbg.open(). If `NULL` simulated values are generated.

file path to CSV file.

start start date. Can be a Date object or an ISO string without separators. Defaults to 5 days before current date.

field String denoting the Bloomberg field queried. Defaults to "PX_LAST". If the field is wrong or not accessible, data will be empty but no error will be raised.

cols Logical or integer vector for selecting CSV columns (ticker groups). Defaults to all columns.

addtype If a string denoting the security type, it will be added to all tickers; if TRUE "Equity", will be added; if FALSE (the default), nothing will be added.

showtype if TRUE, security types will be removed from names of list or xts output. It defaults to FALSE.

use.xts if TRUE (the default) each group will be formatted as an xts object else as a list.

comma to be set to FALSE for (non-English) CSV, using semicolon as separator.

nrow Maximum number of simulated rows (actual is random). Ignored if `con!=NULL`, it defaults to 5.

empty.sec ratio of securities returning no data. Ignored if `con!=NULL`, it defaults to 0.

Details

Empty CSV cells or cells interpreted as NAs will be ignored.
If `con=NULL` values are simulated by means of `bbg.sample()`. This function is used with default values, except for `empty.sec, start, nrow`, which can be explicitly passed as arguments, and `sec.names` depending on on tickers found in the CSV file. See `bbg.sample()` help for more.

Value

a list where each element is the historical data of a CSV group.
If `use.xts=TRUE`, elements are xts object, where each column is the historical data of a security.
If `use.xts=FALSE`, elements are sub-list, where each element is the historical data of a security.
If there is only one group, the first (and unique) element of the list will be returned.

bbg.bulk.idx

Description

Returns the historical data for the constituents of an index in xts or list format.

Usage

```
bbg.bulk.idx(con, index, start=Sys.Date()-5, field="PX_LAST",
    include.idx=TRUE, use.xts=TRUE)
```

Arguments

index string denoting the index ticker with or without the final security type label ('Index')

include.idx if TRUE (default) returns also historical data for the index.

For other arguments see the function `bbg.bulk.csv`

Value

If `use.xts=TRUE`, an xts object, where each column is the historical data of a constituent.
If `use.xts=FALSE`, a list, where each element is the historical data of a constituent.
If `include.idx=TRUE`, the last column or element will be the historical data of the index.

bbg.desc

Description

Get security descriptions.

Usage

bbg.desc(con, tik)

Arguments

con the connection token returned from bbg.open()
tik string denoting the ticker queried for data

Value

A data frame containing the value of the Bloomberg fields form `ds001` to `ds009` and the long field `CIE_DES_BULK`.

bbg.bulk.desc

Description

Get security descriptions for a vector of tickers.

Usage

bbg.bulk.desc(con, tiks)

Arguments

con the connection token returned from bbg.open()
tiks character vector of the tickers queried for data

Value

A list of data frames, each representing the description of a security. For the format of data frames see the function `bbg.desc`.

bbg.sample

Description

Return simulated historical data for n securities in xts or df format.

Usage

```
bbg.sample(nrow, nsec=1, price=TRUE, start=Sys.Date(), mean=ifelse(price, 10, 0.1), sd=1,
   jitter=0, same.dates=FALSE, no.na=FALSE, empty.sec=0, df=FALSE, sec.names=NULL)
```

Arguments

nrow number of simulated data points for each security; if `same.dates=FALSE`, the number of rows for each sampled security will be a random number not exceeding nrow, else it will be nrow for all securities.
nsec number of simulated securities (defaults to 1).
price if TRUE (default), simulated values are non-negative.
start start date. Can be a Date object or an ISO string without separators. Defaults to current date.
mean mean of security generated values. If `price=TRUE`, default to 10 else defaults to 0.1.
sd sd of security generated values. It defaults to 1.
jitter modifies each security mean by adding adding a random value in [-jitter, jitter]. Defaults to 0.
same.dates if TRUE, all sampled securities will refer to the same dates and for each security the number will equal nrow. If FALSE (default), date values and number will randomly differ. For each security the random number will not exceed `nrow`.

no.na if `same.dates=FALSE`, when merging sampled security data NAs are likely to be produced. If `no.na=FALSE` (default) they will be left, otherwise they will be removed using R `na.omit`

df if FALSE (default), the output will be an xts object, else the output will be a data frame with the first column containing the dates of the sampled data.

sec.names character vector for column names. If `df=FALSE` the length of the vector should be equal to `nsec`, else to `nsec + 1` (because of the first column containing dates). By default security names are like 'sample1', 'sample2', etc. and the date column is named 'date'.

empty.sec ratio of securities returning no data (defaults to 0). The result is rounded without decimal places.

Value

If `df=TRUE`, a data frame object, where the first column is the vector with all generated dates merged and each subsequent column contains the sampled data of a security. If `df=FALSE`, an xts object, where each element is the sampled data of a security, while the dates will be part of the xts time object. In both cases if `same.dates=FALSE` and/or `empty.sec!=0` generated data points will have different length and the the date gaps will be filled with NAs, except if `no.na=TRUE`. If the generated values are only NAs the output will be converted to a 0-rows xts or data frame, containing only security labels accessible with `dimnames(*)[[2]]`.

Internal bbg functions

Description:

Returns the historical data for the constituents of an index in xts or list format.

Usage:

.bbg.is.con(con) .bbg.types .bbg.check.type(type) .bbg.cuttype(type) BloomR.lib bbg.jar()

Arguments:

con the connection token returned from bbg.open()

type a string representing the security type

Details

`.bbg.is.con` checks for the validity of a connection token. `.bbg.types` is a character vector with security types suitable as an argument for `bbg.bulk*` functions. `.bbg.check.type` checks if a type matches `.bbg.types`. `.bbg.cuttype` cuts trailing security type from character vector. `BloomR.lib` stores the path of portable library To install new packages use:

```
install.packages("myPack", BloomR.lib)
```

`bbg.jar()` returns the path to the blpapi*.jar

Manage connections

Description

Open and close the connection to the Bloomberg service.

Usage

bbg.open() bbg.close(con)

Arguments

con the connection token returned from bbg.open()

Example

```
con=bbg.open() ## Open the connection and get the token
## Get market data
bbg.close(con) ## Use the token to release the connection
```