

RBloomberg Developer Documentation

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1 Interfaces

RBloomberg currently implements COM and Java interfaces to Bloomberg.

The package is intended to be written so that each interface returns data in the same format, so that the interface used should be invisible to the user except at startup or when using advanced or special features only available via a particular interface.

1.1 COM Interface

This interface is available with either Version 2 or Version 3 of the Bloomberg API. The rcom R package, and the statconnDCOM server, must be installed.

Here are examples of raw calls to COM for fetching data:

```
1 conn <- comCreateObject("Bloomberg.Data.1")
2
3 # Optional, set a timeout.
4 comSetProperty(conn, "Timeout", 12000)
5
6 # Basic "Hello, World!"
7 comGetProperty(conn, "BLPSubscribe", "RYA ID Equity", "TODAY_DT")
8
9 # These all work too...
10 comGetProperty(conn, "BLPSubscribe", c("RYA ID Equity"), c("TODAY_DT"))
11 comGetProperty(conn, "BLPSubscribe", Security = "RYA ID Equity", Fields = "TODAY_DT")
12
13 blp_data <- comGetProperty(conn, "BLPSubscribe", Security=c("RYA ID Equity"), Fields=c("NAME", "COUN
14
15 # Get historical data with various periodicities.
16 # Try both ways of setting properties.
17 comSetProperty(conn, "Periodicity", 1)
18 comGetProperty(conn, "BLPGetHistoricalData", Security=c("RYA ID Equity"), Fields=c("PX_LAST"), Start
19
20 conn[["Periodicity"]] <- 6
21 comGetProperty(conn, "BLPGetHistoricalData", Security=c("RYA ID Equity"), Fields=c("PX_LAST"), Start
22
23 comSetProperty(conn, "Periodicity", 7)
24 comGetProperty(conn, "BLPGetHistoricalData", Security=c("RYA ID Equity"), Fields=c("PX_LAST"), Start
25
26 # Examples of fetching prices in different currencies using BLPGetHistoricalData2
27 comGetProperty(conn, "BLPGetHistoricalData", Security = "RYA ID Equity", Fields = "PX_LAST", StartDa
28 comGetProperty(conn, "BLPGetHistoricalData2", Security = "RYA ID Equity", Fields = "PX_LAST", StartD
29
30 # Intraday tick example.
31 comGetProperty(conn, "BLPGetHistoricalData", Security="ED1 Comdty", Fields=c("BID","ASK"), StartDate
```

1.2 Java Interface

This is a new interface in the Version 3 API. Java must be installed, and the rJava library which allows R to interface with the JVM.