Package ‘RBloomberg’

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Title R/Bloomberg

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Description Fetch data from Bloomberg

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Depends rJava

Suggests zoo

Collate ’blp.R’ ’blpConnect.R’ ’blpDisconnect.R’ ’blpFieldInfo.R’ ’test.helper.R’

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`allBloombergTests` *allBloombergTests*

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bar *Retrieve Bloomberg minute bars...*

Description

Retrieve Bloomberg minute bars

Usage

```
bar(conn, security, field, start_date_time, end_date_time, interval)
```

Arguments

`conn`	Connection object
`security`	bloomberg ticker
`field`	field mnemonic
`start_date_time`	date object
`end_date_time`	date object
`interval`	bar interval

Details

Pass either a single security/field or a vector of securities and fields. Objects are converted with .jarray before being passed to the Java wrapper which accesses the Bloomberg API and returns the result.

Overrides which are dates must be passed in "YYYYMMDD" format as per Bloomberg Version 3 API.

Pass each security+field separately. Merge resulting data frames if the results are conformal, raise an error if they're not.

Value

a data frame

Author(s)

Ana Nelson `<ana@ananelson.com>`

See Also

`tick`

`bdh` *Retrieve Bloomberg historical data.*

Description

Retrieve Bloomberg historical data.

Usage

```
bdh(conn, securities, fields, start_date, end_date, override_fields,
    override_values, option_names, option_values,
    always.display.tickers=FALSE,
    dates.as.row.names=(length(securities) == 1),
    include.non.trading.days)
```

Arguments

`conn`	Connection object
`securities`	A single ticker string or a vector of tickers.
`fields`	A single field string or a vector of field names.
`start_date`	date object, required
`end_date`	date object, optional
`override_fields`	vector of fields to overide
`override_values`	values corresponding to override fields
`option_names`	vector of retrieval options
`option_values`	vector of option values
`always.display.tickers`	force tickers to be included even if only passing one security
`dates.as.row.names`	default TRUE if 1 ticker passed
`include.non.trading.days`	TRUE includes records for all calendar days

Details

Pass either a single security/field or a vector of securities and fields. Objects are converted with .jarray before being passed to the Java wrapper which accesses the Bloomberg API and returns the result.

Overrides which are dates must be passed in "YYYYMMDD" format as per Bloomberg Version 3 API.

Pass each security+field separately. Merge resulting data frames if the results are conformal, raise an error if they're not.

Value

a data frame

Author(s)

Ana Nelson <ana@ananelson.com>

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bdp — *Retrieve Bloomberg reference data.*

Description

Retrieve Bloomberg reference data.

Usage

```
bdp(conn, securities, fields, override_fields, override_values,
    option_names, option_values)
```

Arguments

`conn`	Connection object
`securities`	A single ticker string or a vector of tickers.
`fields`	A single field string or a vector of field names.
`override_fields`	vector of fields to overide
`override_values`	values corresponding to override fields
`option_names`	vector of retrieval options
`option_values`	vector of option values

Details

Pass either a single security/field or a vector of securities and fields. Objects are converted with .jarray before being passed to the Java wrapper which accesses the Bloomberg API and returns the result.

Overrides which are dates must be passed in "YYYYMMDD" format as per Bloomberg Version 3 API.

Value

a data frame

Author(s)

Ana Nelson <ana@ananelson.com>

`bds` *Retrieve Bloomberg bulk data field.*

Description

Retrieve Bloomberg bulk data field.

Usage

```
bds(conn, securities, fields, override_fields, override_values,
    option_names, option_values)
```

Arguments

`conn`	Connection object
`securities`	A single ticker string or a vector of tickers.
`fields`	A single field string or a vector of field names.
`override_fields`	vector of fields to overide
`override_values`	values corresponding to override fields
`option_names`	vector of retrieval options
`option_values`	vector of option values

Details

Pass either a single security/field or a vector of securities and fields. Objects are converted with .jarray before being passed to the Java wrapper which accesses the Bloomberg API and returns the result.

Overrides which are dates must be passed in "YYYYMMDD" format as per Bloomberg Version 3 API.

Pass each security+field separately. Merge resulting data frames if the results are conformal, raise an error if they're not.

Value

a data frame

Author(s)

Ana Nelson `<ana@ananelson.com>`

`blp` *Deprecated function...*

Description

Deprecated function

See Also

`bdp`, `bdh`, `tick`, `bar`

`blpConnect` *Create a the connection to Bloomberg by default on the local...*

Description

Create a the connection to Bloomberg by default on the local machine or to a SAPI server. When the connection is created the jvm is also initialized.

Usage

```
blpConnect(iface="Java", log.level="warning", blpapi.jar.file,
    throw.ticker.errors=TRUE, jvm.params, host, port)
```

Arguments

`iface`	currently only `"Java"` supported
`log.level`	the log4j logging level from `"finest"`, `"fine"`, `"info"`, `"warning"`
`blpapi.jar.file`	explicit path the the Bloomberg java API file. The code looks for the jar file in likely locations `/opt/local/BLP/APIv3/JavaAPI/blpjavaapi.jar` on unix and `C:\blp\API\APIv3\JavaAPI\VERSION\blpapi3.jar` on windows.
`throw.ticker.errors`	throw an error for invalid tickers (default `TRUE`)
`jvm.params`	parameters passed to the jvm as a vector of strings (eg `jvm.params=c("-Xmx512m","-Xloggc:jvmgc.log")`)
`host`	host to connect to (for SAPI)
`port`	port to connect to (for SAPI, default 8194)

See Also

blpDisconnect

`blpDisconnect`	*Close the bloomberg connection and do a gc...*

Description

Close the bloomberg connection and do a gc

Usage

```
blpDisconnect(conn)
```

Arguments

`conn`	a Bloomberg connection object

See Also

blpConnect

`blpFieldInfo`	*Get the field metadata from the bloomberg data dictionary...*

Description

Get the field metadata from the bloomberg data dictionary

Usage

```
blpFieldInfo(conn, fields)
```

Arguments

`conn`	a Bloomberg connection object
`fields`	a vector of field mnemonics

See Also

field.description

`field.description` *Get the field descriptions from the bloomberg data dictionary...*

Description

Get the field descriptions from the bloomberg data dictionary

Usage

```
field.description(conn, mnemonic)
```

Arguments

`conn`	a Bloomberg connection object
`fields`	a vector of field mnemonics

See Also

blpFieldInfo

`runAllBloombergTests` *runAllBloombergTests*

`tick` *Retrieve Bloomberg tick history...*

Description

Retrieve Bloomberg tick history Retrieve Bloomberg minute bars

Usage

```
tick(conn, security, fields, start_date_time, end_date_time,
    option_names, option_values)
```

Arguments

`conn`	Connection object
`security`	bloomberg ticker
`fields`	vector of field mnemonics
`start_date_time`	date object
`end_date_time`	date object
`interval`	bar interval
`option_names`	vector of retrieval options
`option_values`	vector of option values

Details

Pass either a single security/field or a vector of securities and fields. Objects are converted with .jarray before being passed to the Java wrapper which accesses the Bloomberg API and returns the result.

Overrides which are dates must be passed in "YYYYMMDD" format as per Bloomberg Version 3 API.

Pass each security+field separately. Merge resulting data frames if the results are conformal, raise an error if they're not.

Value

a data frame

Author(s)

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See Also

`bar`

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