

Rblpapi

An interface to the shall-not-be-named service

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Lightning Presentation

R/Finance 2015

May 30, 2015

History: Basic package using the C (Dirk)


r_lim_bloomberg.pdf

1 of 19 61.84%


***Programming with financial data:
Connecting R to Lim and Bloomberg***

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Presentation at the

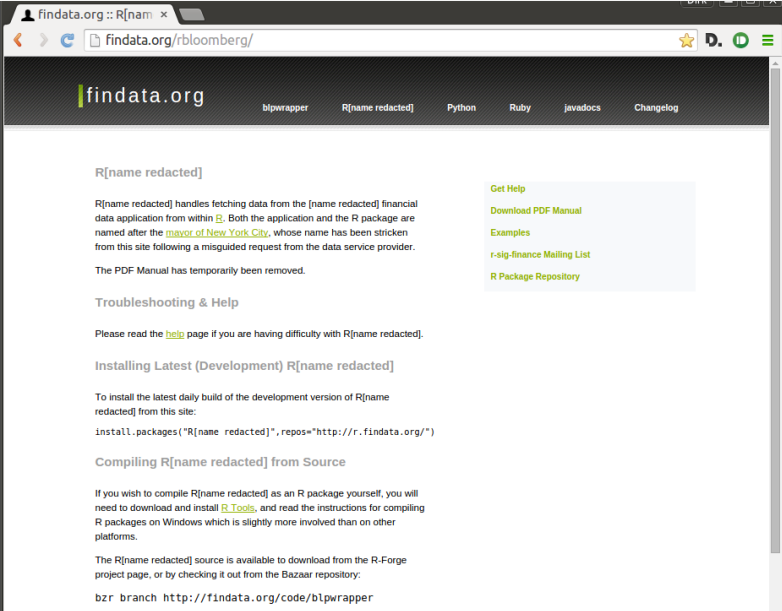


conference, Vienna, May 20-22, 2004



Programming with financial data: Connecting R to Lim and Bloomberg - p. 1

History: Key package using Java (Ana, then John)



The screenshot shows a web browser window with the URL `findata.org/rbloomberg/`. The page header includes the `findata.org` logo and navigation links for `blpwrapper`, `R[name redacted]`, `Python`, `Ruby`, `javadocs`, and `Changelog`.

R[name redacted]

R[name redacted] handles fetching data from the [name redacted] financial data application from within [R](#). Both the application and the R package are named after the [mayor of New York City](#), whose name has been stricken from this site following a misguided request from the data service provider.

The PDF Manual has temporarily been removed.

- [Get Help](#)
- [Download PDF Manual](#)
- [Examples](#)
- [r-sig-finance Mailing List](#)
- [R Package Repository](#)

Troubleshooting & Help

Please read the [help](#) page if you are having difficulty with R[name redacted].

Installing Latest (Development) R[name redacted]

To install the latest daily build of the development version of R[name redacted] from this site:

```
install.packages("R[name redacted]", repos="http://r.findata.org/")
```

Compiling R[name redacted] from Source

If you wish to compile R[name redacted] as an R package yourself, you will need to download and install [R Tools](#), and read the instructions for compiling R packages on Windows which is slightly more involved than on other platforms.

The R[name redacted] source is available to download from the R-Forge project page, or by checking it out from the Bazaar repository:

```
bzr branch http://findata.org/code/blpwrapper
```

History: But the vendor API keeps improving

The screenshot shows a web browser window with the URL www.bloomberglabs.com/api/documentation/. The page features the Bloomberg Labs logo and a navigation menu with options: ABOUT, API LIBRARIES, DOCUMENTATION (highlighted), PUBLICATIONS, FAQ, and UPDATES. The main content area is titled "BLOOMBERG API" and includes a sub-header "Bloomberg's Open Market Data Initiative is part of the company's ongoing effort to foster open solutions for the financial services industry." Below this, there are two columns of content. The left column is titled "DOCUMENTATION" and contains a paragraph about practical tutorials and reference materials, along with social media icons for Facebook, LinkedIn, Google+, and Twitter. The right column is titled "Developer's Guide" and contains a paragraph about the BLPAPI Developer's Guide, a link to "Read the BLPAPI Developer's Guide.", a section titled "API References" with a paragraph about online API references, and a section titled "C++" with a bulleted list of versions: "Version 3.8 (current)" and "Version 3.7".

Documentation - Bl... x

www.bloomberglabs.com/api/documentation/

Bloomberg the Company | Bloomberg Anywhere Login

Bloomberg Labs

SELECT A TOPIC

BLOOMBERG API

Bloomberg's Open Market Data Initiative is part of the company's ongoing effort to foster open solutions for the financial services industry.

ABOUT API LIBRARIES DOCUMENTATION PUBLICATIONS FAQ UPDATES

DOCUMENTATION

The practical tutorials and comprehensive reference materials in BLPAPI's technical documentation help developers learn to use all features in the Bloomberg API.

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Developer's Guide

The BLPAPI Developer's Guide is a tutorial for developing applications with BLPAPI in C++, Java and C# (.NET). It documents how the SDK libraries connect to the Bloomberg network, data schemas, events and messages, and much more.

Read the [BLPAPI Developer's Guide](#).

API References

Online API references are available for C++, Java and C# (.NET) users. Follow the links below to find the reference that applies to the BLPAPI version and language you are using in your applications.

C++

- [Version 3.8 \(current\)](#)
- [Version 3.7](#)

Present .. and Future (Whit, Dirk, and John)

armstrtw/Rbfpapi

GitHub, Inc. [US] <https://github.com/armstrtw/Rbfpapi>

This repository Search Explore Gist Blog Help eddelbuettel +- ⚙️ 📄

armstrtw / Rbfpapi Watch 3 Star 4 Fork 5

an api to fetch data from a certain vendor which has a habit of asking for its name to be redacted

108 commits 1 branch 0 releases 2 contributors

branch: master Rbfpapi / +

Merge pull request #5 from eddelbuettel/feature/boost-headers

armstrtw authored on Dec 16, 2014 latest commit 85451d8ec4

R	also offer choice of return type for getBars(); bump Version	3 months ago
inst/include	update bbg headers to version 3.7.5.1	8 months ago
man	also offer choice of return type for getBars(); bump Version	3 months ago
src	use the BH package as only Boost headers are used	2 months ago
.Rbuildignore	make local exclusion work better	3 months ago
.gitignore	actually make local/ work in .gitignore	3 months ago
DESCRIPTION	use the BH package as only Boost headers are used	2 months ago
NAMESPACE	new accessor functions getBars and getTicks	3 months ago
README.rst	add README.rst	2 years ago
cleanup	add a trivial cleanup script	4 months ago
rbfpapi.Rproj	new function fieldSearch	3 months ago

Code

Issues 0

Pull Requests 0

Wiki

Pulse

Graphs

SSH clone URL

git@github.com:arm

You can clone with HTTPS, SSH, or Subversion

Download ZIP

Third Time Lucky: The Rblpapi package

The new rewrite is different:

- Lighter – no longer uses or requires Java
- Simpler – leverages `Rcpp`
- More flexible – easy to add new functionality with C++

Status: The Rb1papi package

Where we are at now:

- Robust and fast
- Implements most widely-used features
- (Basic) documentation for everything
- Travis CI integration
- On [GitHub](#) and in the [ghrr](#) repository

Core Functions known from other API accessors:

- `bdp(c("ESA Index", "SPY US Equity"), c("PX_LAST", "VOLUME"))`
- `bds("GOOG US Equity", "TOP_20_HOLDERS_PUBLIC_FILINGS")`
- `bdh("SPY US Equity", c("PX_LAST", "VOLUME"), start.date=Sys.Date()-31)`
- `getBars("ESA Index", startTime=ISOdatetime(2015,1,1,0,0,0))`
- `getTicks("ESA Index", "TRADE", Sys.time()-60*60)`
- `fieldSearch("VWAP")`

Current Status of the Rblpapi package

Things we addressed

- Fixed-dimension retrieval very easy
- Now include shared library with `rpath`-encoded path
- Build “everywhere” including on Travis CI

Current Status of the Rblpapi package

Things we need to address:

- DataFrame class caused trouble, need something new
- Builds on “that other OS” very difficult while (vendor) API library built with VC++
- More features: subscriptions, screens, portfolios...
- Pull requests welcome!

Summary: The Rblpapi package

Concluding:

- Bloomberg provides a first-rate API and infrastructure
- So the R Community came up with good packages
- Language/OS choice matter: some vendors still “different”
- We prefer Open Source; package may not go on CRAN as is
- But we have alternatives in [GitHub-hosted repositories](#)