Rblpapi

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

Whit Armstrong  Dirk Eddelbuettel  John Laing
Lightning Presentation
R/Finance 2015
May 30, 2015
Programming with financial data: Connecting R to Lim and Bloomberg

Dirk Eddelbuettel
B of A and Debian
edd@debian.org

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.

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
Present .. and Future (Whit, Dirk, and John)
The new rewrite is different:

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

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
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!
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