

EMU College of Business

Formulas for collecting Bloomberg Data in Excel

Using Excel formulas to download
data



**EASTERN MICHIGAN
UNIVERSITY**

Formulas for Collecting Bloomberg Data in Excel

Need to know:

- To pull a security directly into Excel you need the ticker, CUSIP, Bloomberg ID or other identifying value. Bloomberg ID is the best because tickers are not unique and CUSIPs may not exist for all securities.
 - For stocks, you must identify equity with the word “equity” after the identifier
 - Example: Johnson & Johnson equity:
 - Bloomberg ID: “478160104 Equity”
 - TICKER: “JNJ Equity”
 - CUSIP: “478160104 Equity” (note for this equity Bloomberg uses the CUSIP for the identifier)
 - Example: Amazon.com Inc. equity
 - Bloomberg ID: “023135106 Equity”
 - TICKER: “AMZN Equity”
 - CUSIP: “0231351064 Equity” (note for this equity Bloomberg uses the CUSIP for the identifier)
 - You must identify corporate bonds or bank loans with the word “corp” after the identifier
 - Example: Hershey Company 3 1/8 11/15/49 Bond
 - Bloomberg ID: “ZQ3310971 Corp”
 - CUSIP: “427866BB3 Corp”
 - TICKER: if the company has more than one bond you cannot use the ticker because it is not unique to the bond issue
- The field must be represented by its **field mnemonic**. For example: to retrieve the last price of a security you would enter **PX_Last**.
- Utilize the FLDS function in Bloomberg to search for field mnemonics by category/keyword.

IMPORTANT NOTE: There is a limit for data that can be downloaded per TERMINAL. If you exceed the limit, the terminal will lock to all users for the remainder of the month. Therefore, you need to limit your downloads per terminal per month. **The general rule is no more than 5,000 rows and 40 columns of data.** In the event the terminal limit is reached, all of your data will turn to N/A format unless you saved over your formulas with hard data prior to reaching the limit. If you max out a terminal you must notify the Bloomberg Computer Lab Assistant.

Bloomberg Data Point

BDP (Bloomberg data point): returns data to a single cell within Excel. It contains only one ticker and one field.

Formula Syntax: **=BDP (“Security”, “Field”)**

Example: What is the last price of google?

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Formula Syntax: =BDP("goog us equity", "Px_last")

Or

Formula Syntax: =BDP("02079K305 Equity", "Px_last")

To collect large quantities of data it is recommended you have your security identifier with the "Equity" or "Corp" in one column and the field code mnemonic in the column headers. Then you can easily copy formulas across or over to pull the data from Bloomberg.

Example: Using column headers comprised of Bloomberg mnemonic to pull bond data into Excel

Populated Excel Table:

	A	B	C	D	E
1	Issuer Name	ID	Ticker	Issue Date	Cpn
2	Verizon Communications Inc	ZR9156855	ZR9156855 Corp	10/10/2019	2.6
3	PepsiCo Inc	ZQ0129721	ZQ0129721 Corp	10/16/2019	0.875
4	Hershey Co/The	ZQ3310971	ZQ3310971 Corp	10/31/2019	3.125
5	Verizon Communications Inc	ZQ4641523	ZQ4641523 Corp	11/15/2019	3.5
6	Hasbro Inc	ZQ6066604	ZQ6066604 Corp	11/19/2019	2.6
7	Mattel Inc	ZQ6712363	ZQ6712363 Corp	11/20/2019	5.875

Excel Table Showing Formulas:

	A	B	C	D	E
1	Issuer Name	ID	Ticker	Issue Date	Cpn
2	Verizon Communications Inc	ZR9156855	=B2&" Corp"	=BDP(\$C2, D\$1)	=BDP(\$C2, E\$1)
3	PepsiCo Inc	ZQ0129721	=B3&" Corp"	=BDP(\$C3, D\$1)	=BDP(\$C3, E\$1)
4	Hershey Co/The	ZQ3310971	=B4&" Corp"	=BDP(\$C4, D\$1)	=BDP(\$C4, E\$1)
5	Verizon Communications Inc	ZQ4641523	=B5&" Corp"	=BDP(\$C5, D\$1)	=BDP(\$C5, E\$1)
6	Hasbro Inc	ZQ6066604	=B6&" Corp"	=BDP(\$C6, D\$1)	=BDP(\$C6, E\$1)
7	Mattel Inc	ZQ6712363	=B7&" Corp"	=BDP(\$C7, D\$1)	=BDP(\$C7, E\$1)

Again, to collect the mnemonic for the column header you need to search the Bloomberg field codes. <FLDS><GO> will bring you to the search menu to search for specific field codes.

Bloomberg Data History

BDH (Bloomberg Data History): Returns the historical data for your selected security between the dates that you select.

Formula Syntax: =BDH ("Security", "Field", "Start Date", "End Date", "Optional arguments")

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- Optional arguments are related to: currency, periodicity, date output, format, spreadsheet direction/orientation, etc.

Example: What is IBM's closing price between 9/14/2012 and 1/31/2013, the currency should be in Euro's, on non-trading days "Not applicable" should appear.

Formula Syntax: =BDH("IBM US EQUITY", "PX LAST", "09/14/2012", "1/31/2013", "FX=USD", "Days=A", "Fill=Not Applicable")

Bloomberg Data Set

BDS (Bloomberg Data Set) This formula returns multi-cell descriptive data to the excel spreadsheet. This is for bulk/multi cell data.

Formula Syntax: =BDS ("Security", "Field", "Optional Arguments")

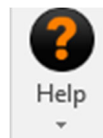
Example: Retrieve the top 20 shareholders of Google

Formula Syntax: =BDS("goog us equity","top_20_holders_public_filings")

NOTE: To increase flexibility/ease of use, it is recommended to use Excel cell references instead of manually entering the Bloomberg Ticker every time.

Additional Resources:

1. **API <GO>**: Information, FAQ's, and news/tips
2. **XLTP <GO>**: Opens a library of prebuilt Excel spreadsheet templates
3. **BESS <GO>**: A video tutorial on API (Bloomberg Data in Excel)
4. **HELP Within Excel**: Open the Bloomberg tab, within the Utilities group, click on Help contents icon, to get further information on the Bloomberg functions available to you within EXCEL.



5. **DAPI <GO>**: Opens the Bloomberg excel add in menu within the Terminal and provides information on Bloomberg formulas and functions