

Installation instructions for JuliaFin

Pre-requisites:

- **Miletus.jl**:- Existing JuliaPro installation (from here), JuliaPro version should be v1.0.3.1 or higher.
- **Blpapi**:- A running Bloomberg terminal is required. This should be running on the same PC as Julia and this package. Blpapi will connect to the Bloomberg terminal over a local socket, and fetch data using the blpapi client libraries. Blpapi also requires an existing JuliaPro installation (from here), JuliaPro version should be v1.0.3.1 or higher.

Overview

- **Miletus** is a financial contract definition, modeling language, and valuation framework written in Julia. The implementation of the contract definition language is based on papers by Peyton Jones and Eber PJ&E2000, PJ&E2003.
- **Blpapi** is a Julia package for connecting to Bloomberg using the BLPAPI C client.

How to install JuliaFin:

- To install **Miletus**, open your JuliaPro IDE and execute following command: `Pkg.add("Miletus")`
- Similarly, open your JuliaPro IDE and execute following command to install Blpapi: `Pkg.add("Blpapi")`