You can actually use the Export feature to export data (by selecting
"To an IDL variable" on the first Export Wizard screen) . It's a sort
of all-purpose export command, I guess.

As for the bitmap vs. vector output issues: those are limitations of
bitmap and vector output. There's a pretty good discussion of this in
the IDL docs in:

Object Programming
--Display, Copying, and Printing Objects
----Bitmap and Vector Grahpics Output

In particular, see the section titled "Guidelines for Choosing Bitmap
or Vector Graphics".

But fonts could still use improvement in IDL. We need vector quality
fonts in bitmap mode.