Getting Prices in Bloomberg (W5)

This version is superseded. Click here to view the latest guide.

PURPOSE

This document is a detailed procedure on how to retrieve currency/ security prices and counterparty/ security credit ratings from a Bloomberg terminal into CS Lucas system.

WHY IS THIS IMPORTANT?

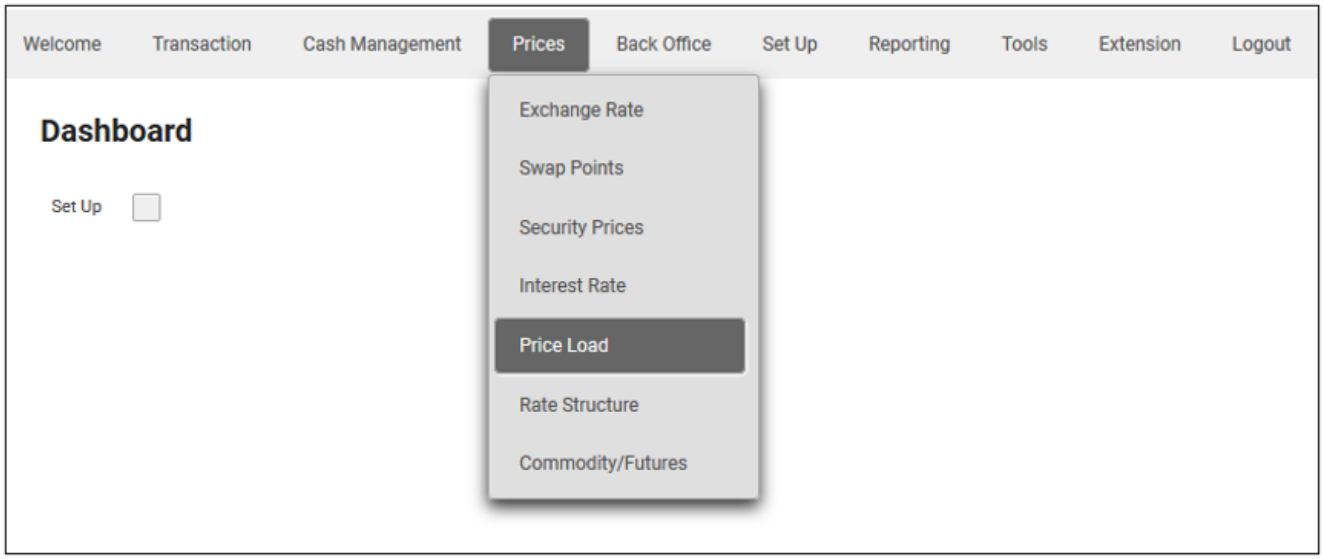
Using the Bloomberg price load makes it easier for the currency/ security prices and counterparty/ security credit ratings information to be retrieved from Bloomberg in one template for the selected VDate and loaded into CS Lucas system.

PROCEDURE

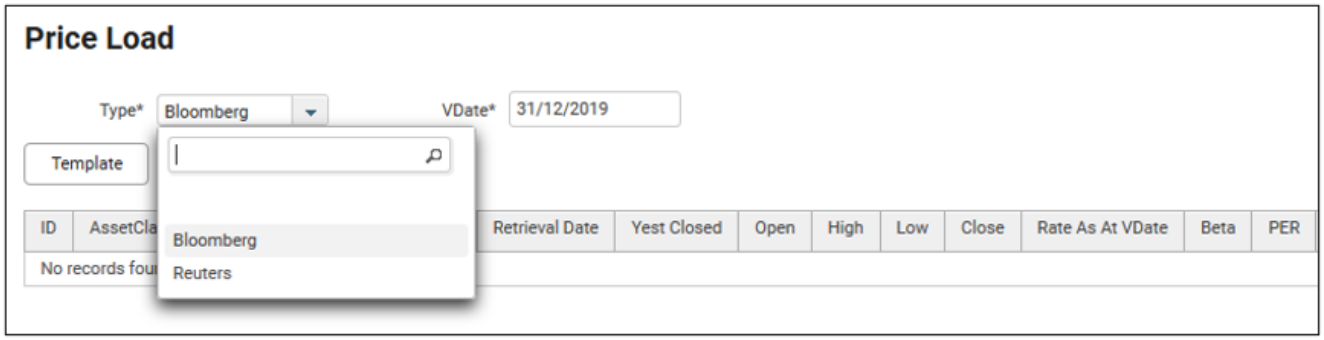


1. From the Bloomberg terminal, browse to the CS Lucas application.

2. Go to Prices > Price Load.

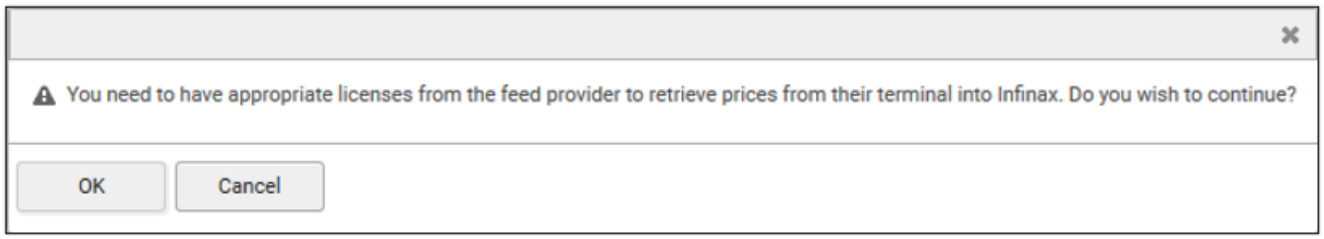


3. In the Type field, select Bloomberg.

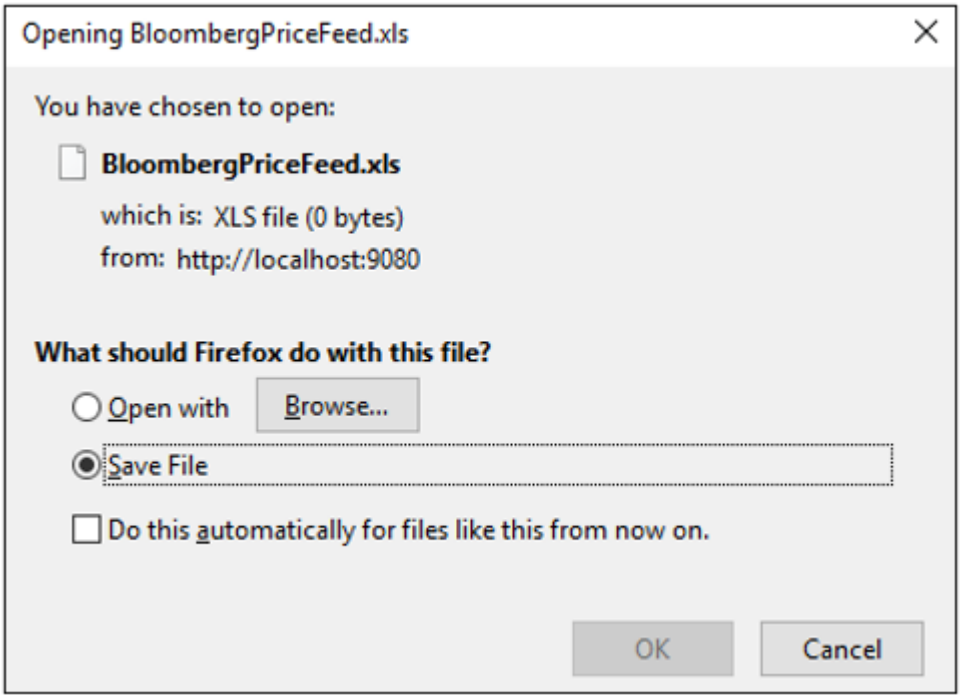


4. Input the preferred date in the VDate field and click on Template. System will get the prices for this date.

5. On the pop up that appears, click Ok.

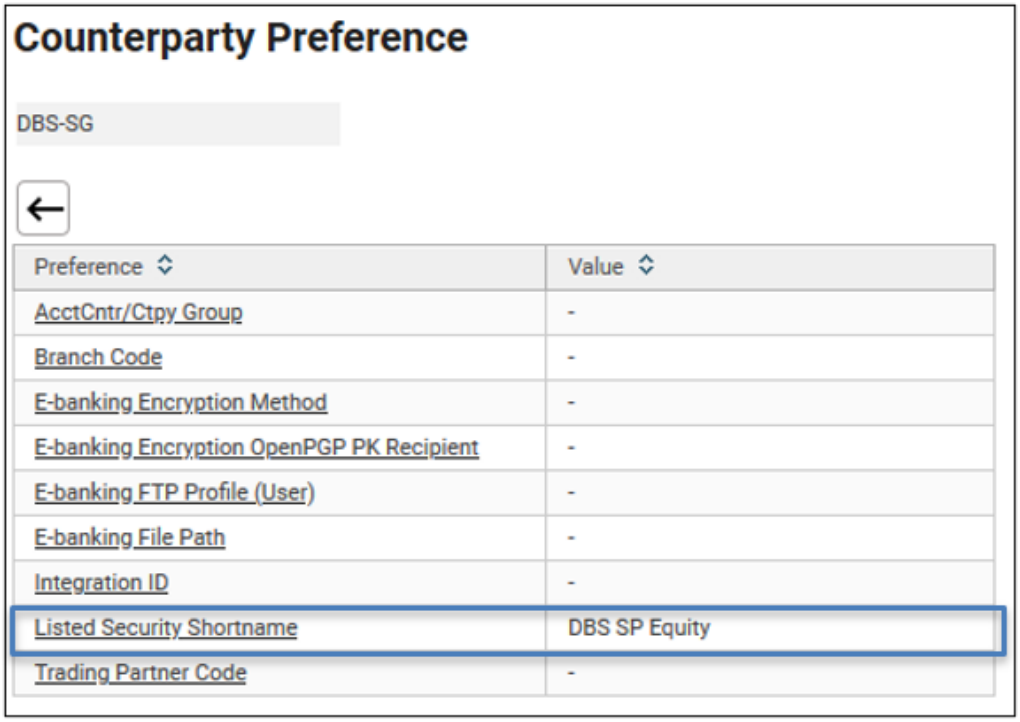


6. File download prompt will appear to save the file as displayed below. Save the template on the Bloomberg terminal.



7. Open the saved file. The template would be already populated with all the available currencies and securities in the CS Lucas system.

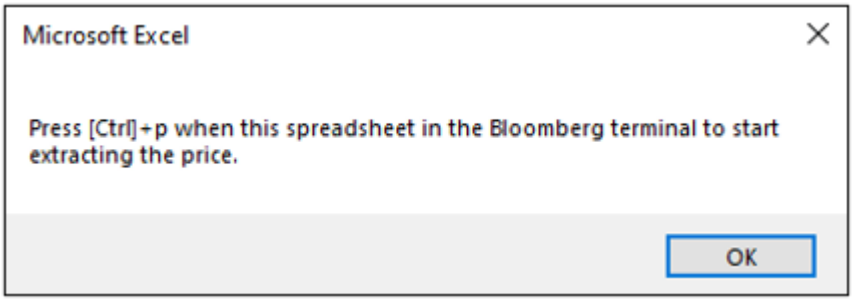
Field	Description
AssetClass	Either “CURRENCY” or “SECURITY”

<table>
<tr><td>Ticker/Ccy</td><td>Currency or the Security Shortname.
Note: To retrieve counterparty credit ratings, please need to create a new Equity type of security. For example, “DBS SP Equity”. To link the security created for this counterparty, enter “DBS SP Equity” in the “Listed Security Shortname” field in the Counterparty Preference screen.
Navigate to Set Up > Static > Counterparty.
Click on counterparty short name.
Click on Preference button.

</td></tr>
<tr><td>Symbol</td><td>For currency, it will display Currency + Enterprise Currency + “Curncy”. For e.g. AUDSGD Curncy
For security, it will display the Bloomberg Price Feed Code setup in the security details, for e.g., OCBCR2 EQUITY. If this is not available, then the shortname will be displayed with square brackets, for e.g., [OCBC RTS]</td></tr>
<tr><td>VDate</td><td>User selected VDate.</td></tr>
<tr><td>Retrieval Date</td><td>Today’s date.</td></tr>
</table>

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	
1	AssetClass	Ticker/Ccy	Symbol	VDate	Retrieval Date	Yest Closed	Open	High	Low	Close	Price As At Vdate	Beta	PER	Div Yield	PriceBookRatio	In Issue	RTG_FITCH	RTG_FITCH_LT_ISSUER_DEFAULT	RTG_MOODY	RTG_
2	CURRENCY	AUD	AUDSGD Curncy	31 Dec 2019	31 Dec 2019	1.10236					1.10254									
3	CURRENCY	GBP	GBPSGD Curncy	31 Dec 2019	31 Dec 2019	1.84502					1.83502									
4	CURRENCY	EUR	EURSGD Curncy	31 Dec 2019	31 Dec 2019	1.5143					1.5043									
5	CURRENCY	USD	USDSGD Curncy	31 Dec 2019	31 Dec 2019	1.2615					1.2415									
6	SECURITY	SIA:SP	SIA:SP EQUITY	31 Dec 2019	31 Dec 2019	10.37					10.21						AA	A-	#N/A N/A	#N/A
7	SECURITY	AMZN:US	AMZN:US EQUITY	31 Dec 2019	31 Dec 2019	1,110.85					1,110.67						AA	AA+	A2	A+
8	SECURITY	Anglo Amer 4.125% 9/22	Anglo Amer 4.125% 9/22	31 Dec 2019	31 Dec 2019	109.78					109.68						BB+	BBB	Baa3	Baa1
9	SECURITY	DBS SP Equity	DBS SP Equity	31 Dec 2019	31 Dec 2019	#N/A					#N/A									
10																				

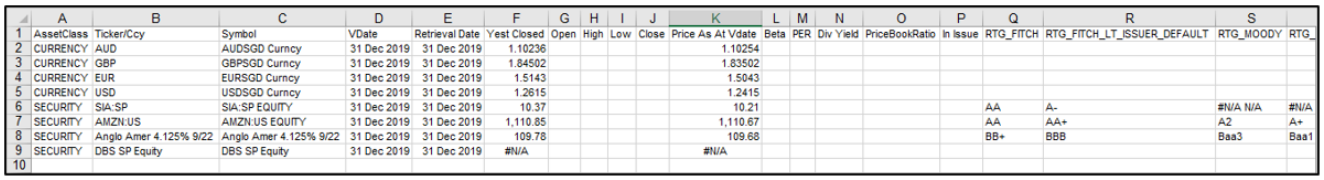
8. When prompted, enable the macros content and it will prompt to press Ctrl +

P. Click OK.



9. Press Ctrl + P. System will retrieve the prices and credit ratings. Once done, save the template on the Bloomberg terminal.

Field	Description
Prices As At VDate	Currency/ security prices as at VDate.
RTG_FITCH	Fitch rating.
RTG_FITCH_LT_ISSUER_DEFAULT	Fitch Issuer Default rating.
RTG_MOODY	Moody's rating.
RTG_MOODY_LONG_TERM	Moody's Long Term rating.
RTG_MDY_ISSUER	Moody's Issuer rating.
RTG_MDY_SEN_UNSECURED_DEBT	Moody's Unsecured Debt rating.
RTG_SP	S&P rating.
RTG_SP_LT_LC_ISSUER_CREDIT	S&P Issuer Credit rating.

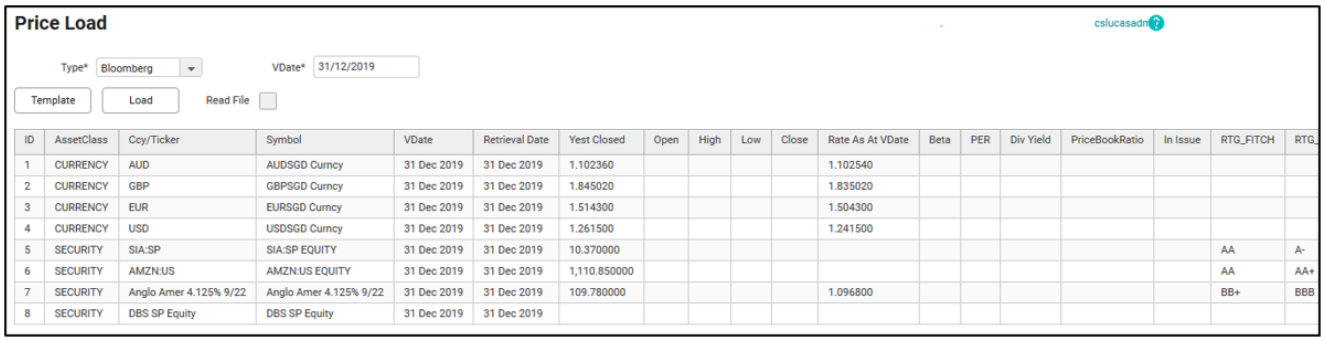


	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	
1	AssetClass	Ticker/Ccy	Symbol	VDate	Retrieval Date	Yest Closed	Open	High	Low	Close	Price As At Vdate	Beta	PER	Div Yield	PriceBookRatio	In Issue	RTG_FITCH	RTG_FITCH_LT_ISSUER_DEFAULT	RTG_MOODY	RTG_
2	CURRENCY	AUD	AUDSGD Curncy	31 Dec 2019	31 Dec 2019	1.10236					1.10254									
3	CURRENCY	GBP	GBPSGD Curncy	31 Dec 2019	31 Dec 2019	1.84502					1.83502									
4	CURRENCY	EUR	EURSGD Curncy	31 Dec 2019	31 Dec 2019	1.5143					1.5043									
5	CURRENCY	USD	USDSGD Curncy	31 Dec 2019	31 Dec 2019	1.2615					1.2415									
6	SECURITY	SIA:SP	SIA:SP EQUITY	31 Dec 2019	31 Dec 2019	10.37					10.21						AA	A-	#N/A N/A	#N/A
7	SECURITY	AMZN:US	AMZN:US EQUITY	31 Dec 2019	31 Dec 2019	1,110.85					1,110.67						AA	AA+	A2	A+
8	SECURITY	Anglo Amer 4.125% 9/22	Anglo Amer 4.125% 9/22	31 Dec 2019	31 Dec 2019	109.78					109.68						BB+	BBB	Baa3	Baa1
9	SECURITY	DBS SP Equity	DBS SP Equity	31 Dec 2019	31 Dec 2019	#N/A					#N/A									
10																				

10. On the Price Load page in the CS Lucas system (on the Bloomberg terminal), tick Read File.

11. Click Choose File and browse for the file that was saved earlier.

12. Click Read. All the items on the file will be displayed on the screen.

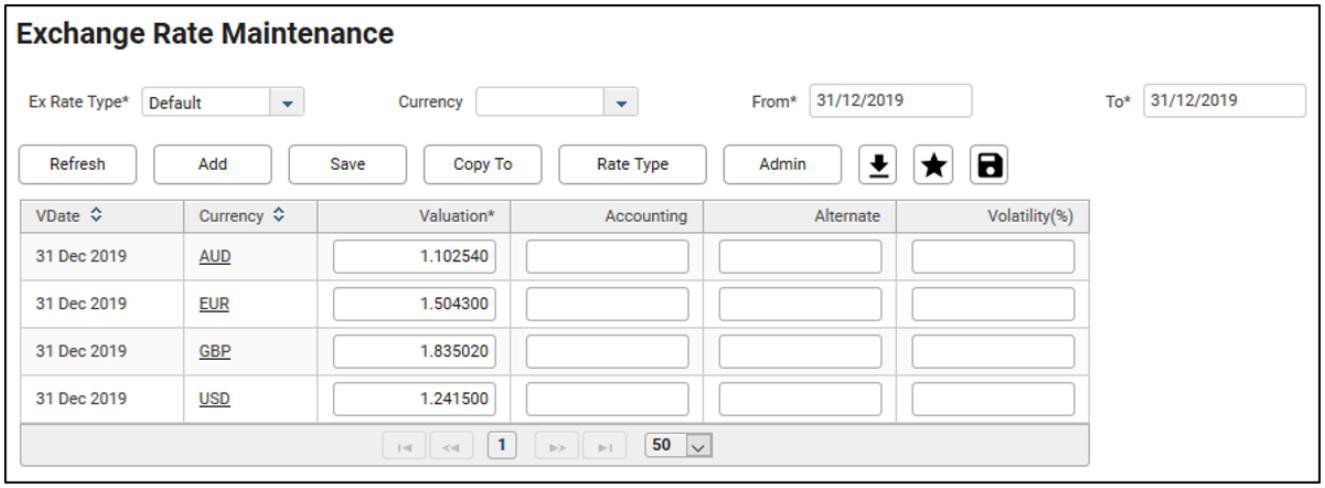


ID	AssetClass	Ccy/Ticker	Symbol	VDate	Retrieval Date	Yest Closed	Open	High	Low	Close	Rate As At VDate	Beta	PER	Div Yield	PriceBookRatio	In Issue	RTG_FITCH	RTG_
1	CURRENCY	AUD	AUDSGD Curncy	31 Dec 2019	31 Dec 2019	1.102360					1.102540							
2	CURRENCY	GBP	GBPSGD Curncy	31 Dec 2019	31 Dec 2019	1.845020					1.835020							
3	CURRENCY	EUR	EURSGD Curncy	31 Dec 2019	31 Dec 2019	1.514300					1.504300							
4	CURRENCY	USD	USDSGD Curncy	31 Dec 2019	31 Dec 2019	1.261500					1.241500							
5	SECURITY	SIA:SP	SIA:SP EQUITY	31 Dec 2019	31 Dec 2019	10.370000											AA	A-
6	SECURITY	AMZN:US	AMZN:US EQUITY	31 Dec 2019	31 Dec 2019	1,110.850000											AA	AA+
7	SECURITY	Anglo Amer 4.125% 9/22	Anglo Amer 4.125% 9/22	31 Dec 2019	31 Dec 2019	109.780000					1.096800						BB+	BBB
8	SECURITY	DBS SP Equity	DBS SP Equity	31 Dec 2019	31 Dec 2019													

13. Click Load button to load the prices into the system. System will save the prices displayed in the “Rate As At VDate” column and any credit rating in the following columns.

- RTG_FITCH
- RTG_FITCH_LT_ISSUER_DEFAULT
- RTG_MOODY
- RTG_MOODY_LONG_TERM
- RTG_MDY_ISSUER
- RTG_MDY_SEN_UNSECURED_DEBT
- RTG_SP
- RTG_SP_LT_LC_ISSUER_CREDIT

Exchange Rates:



VDate	Currency	Valuation*	Accounting	Alternate	Volatility(%)
31 Dec 2019	AUD	1.102540			
31 Dec 2019	EUR	1.504300			
31 Dec 2019	GBP	1.835020			
31 Dec 2019	USD	1.241500			

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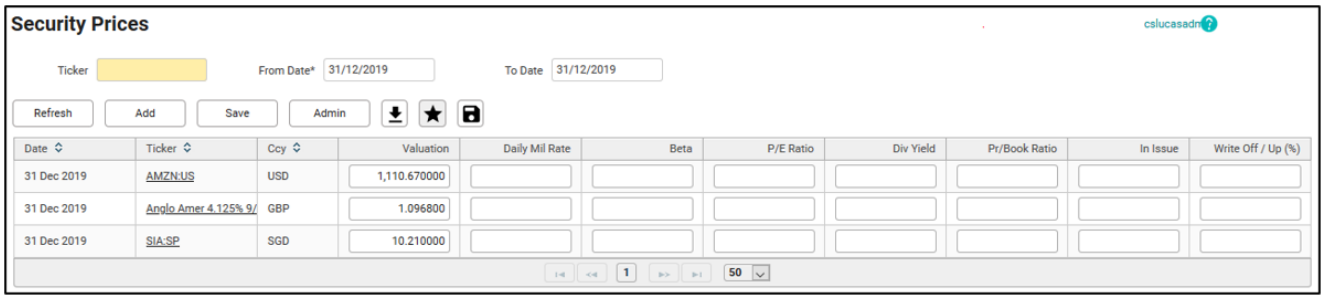
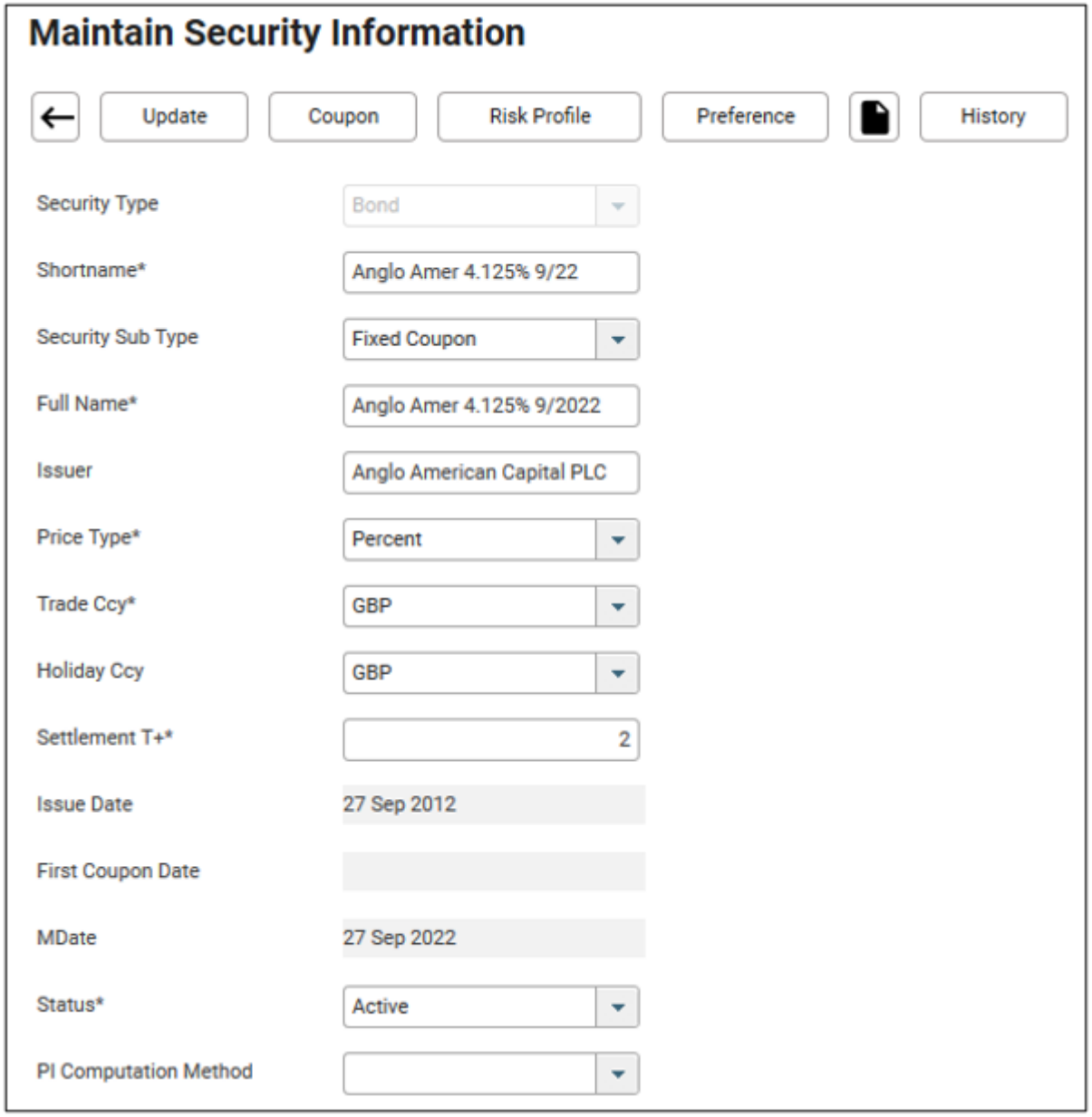
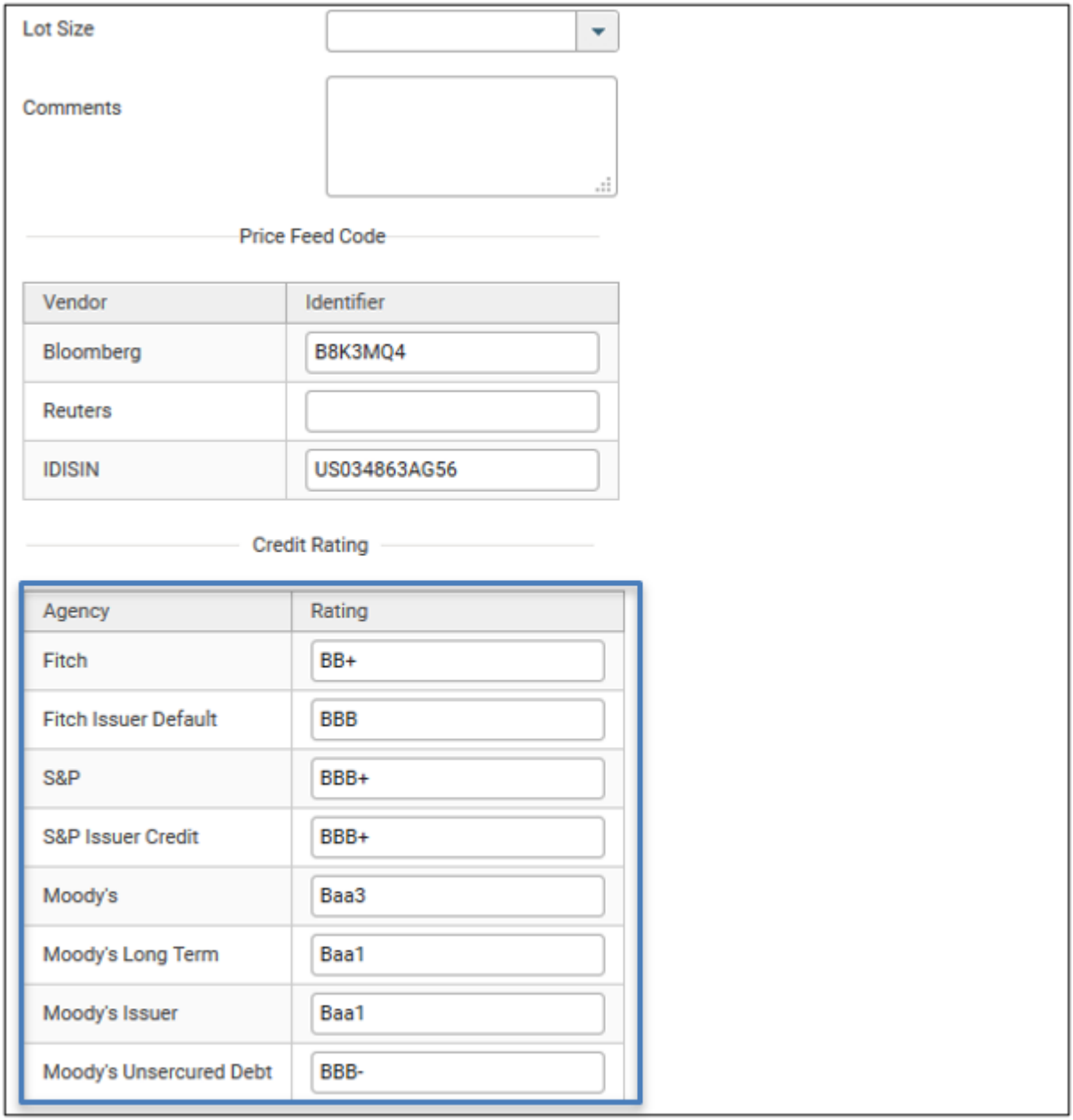
Security Prices:



Security Credit Ratings:

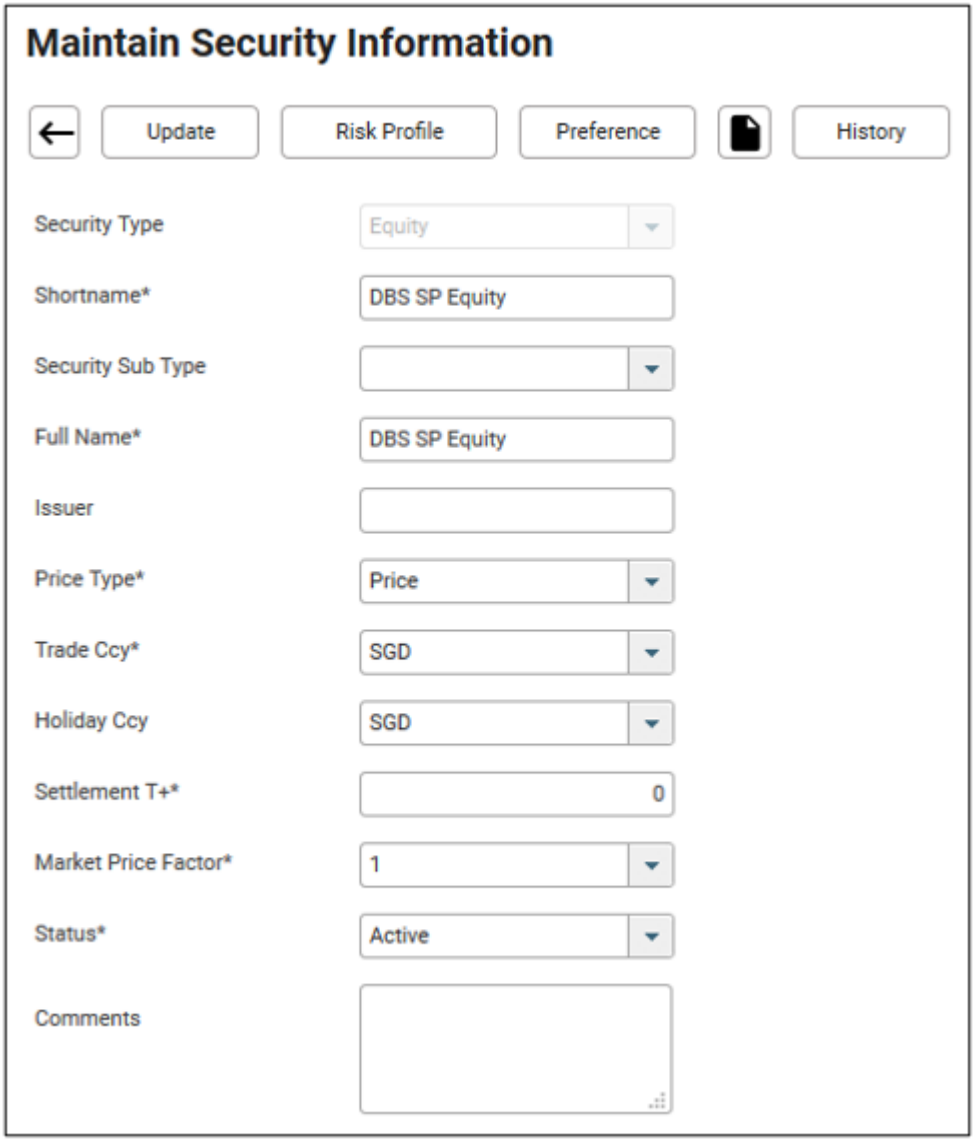
Navigate to Set Up > Static > Securities > Select the Security Type and click Refresh. Click on the security short name.

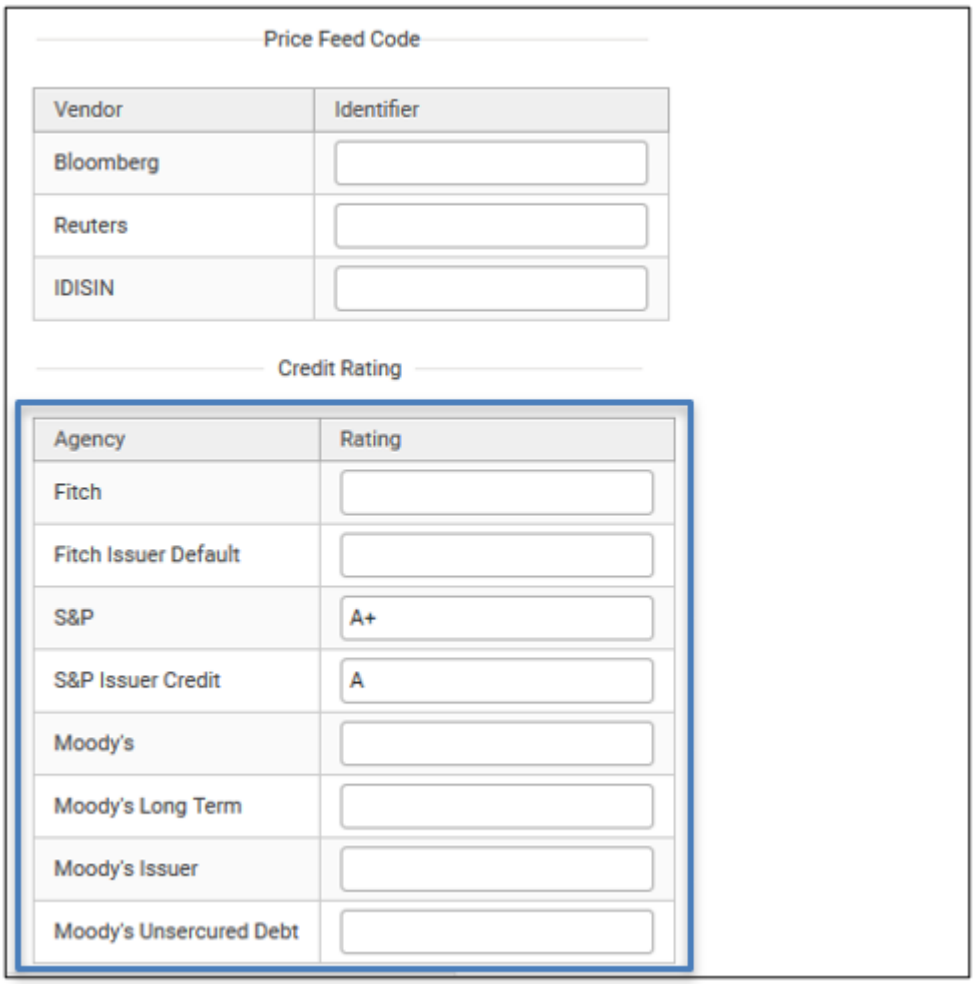




Counterparty Credit Ratings:
Navigate to Set Up > Static > Securities > Select the Security Type as Equity and click Refresh. Click on the security short name.

Maintain Security Information





FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

CHANGE HISTORY

Date	By	Changes
15-Feb-2008	-	Created
04-Jan-2015	Clarissa	Rewritten. Reformatted.
7-Jun-2016	Richard	Proofread.
2-Sep-2016	V	Updated.
15-Jan-2020	Lyra	Updated Screenshots.
20-Jul-2020	TS	Enhancement to read security/ counterparty credit ratings from Bloomberg. Updated instructions and screen shots.