Getting Prices in Bloomberg

See previous W5 version 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.

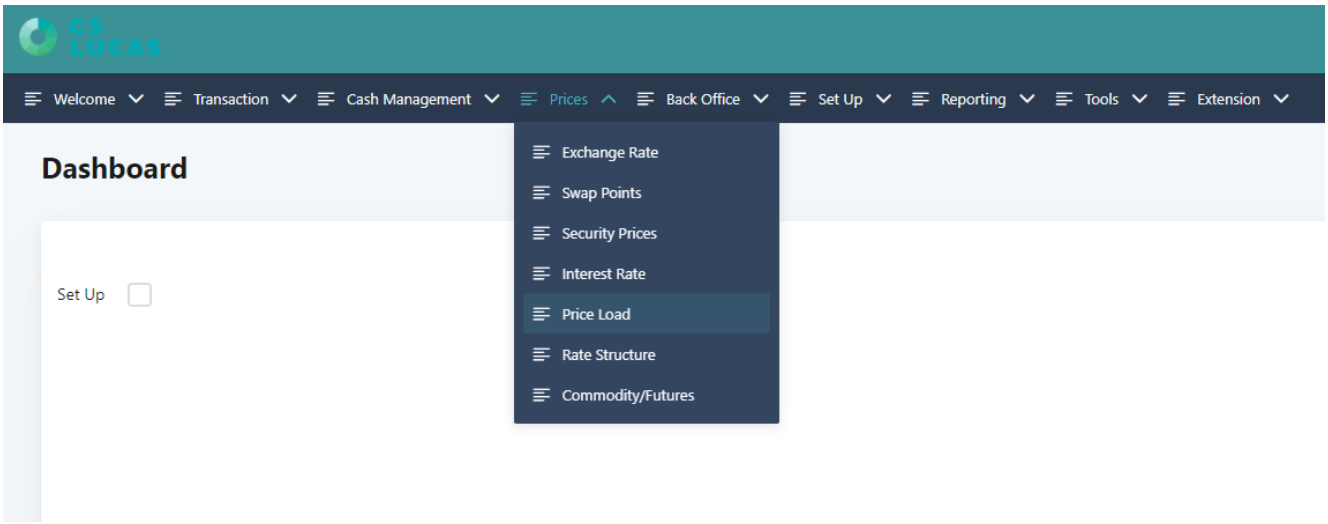
WHY IS THIS IMPORTANT?

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.

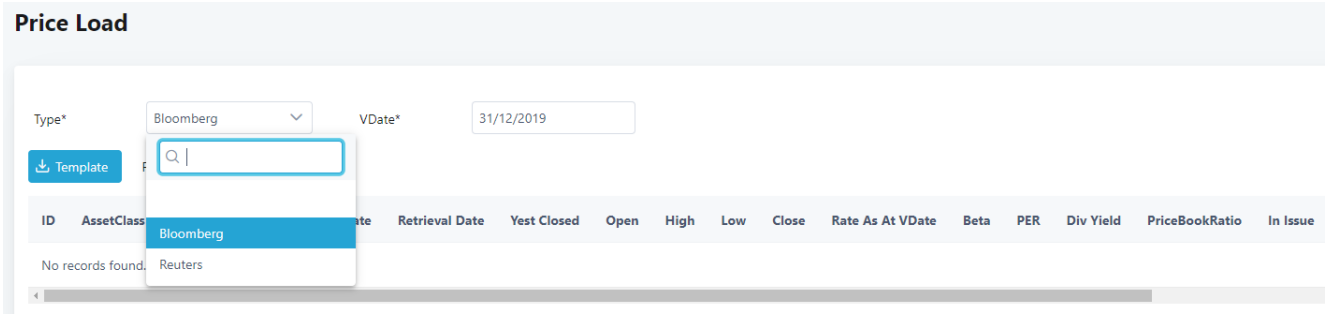
PROCEDURE

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

2. Go to Prices > Price Load.



3. In the Type field, select Bloomberg.

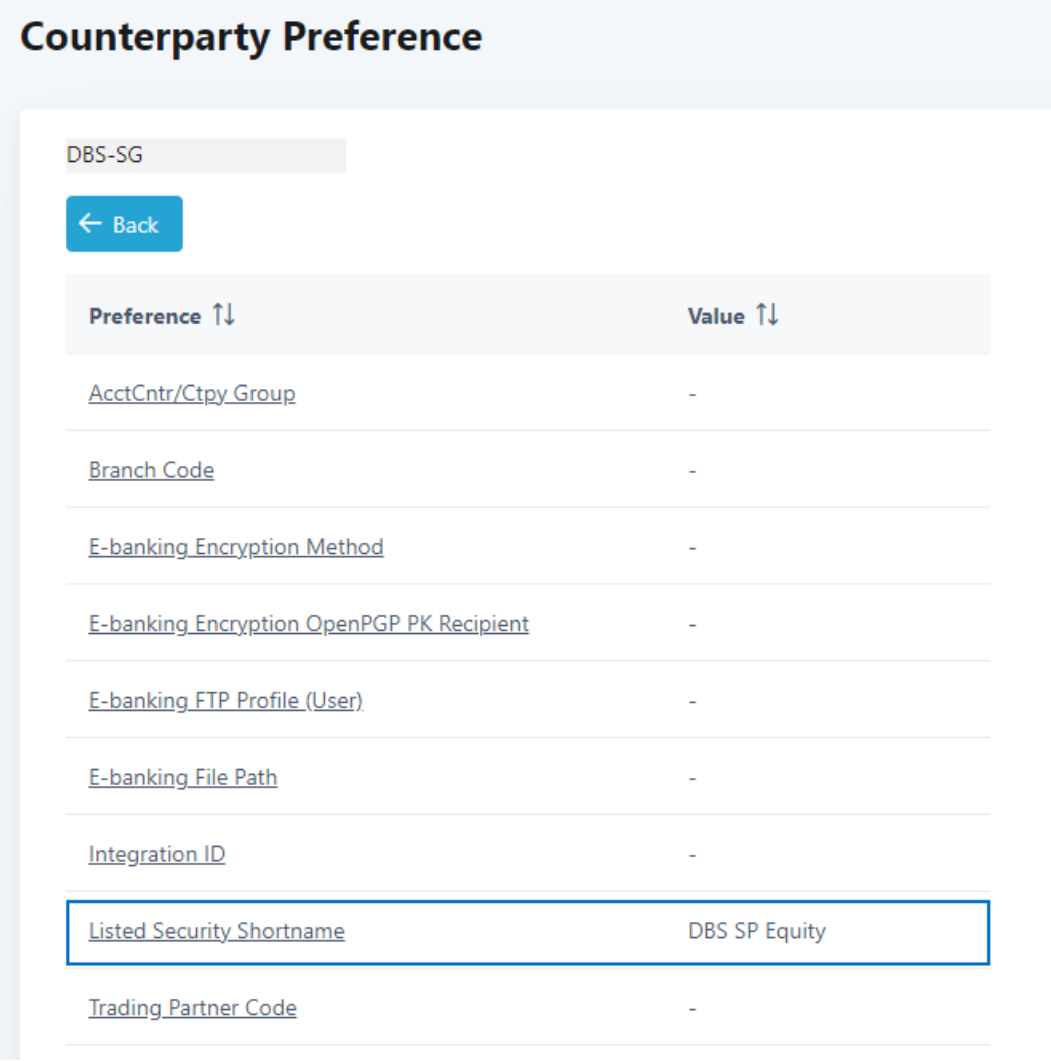


4. Input the preferred date in the VDate field and click on Template. System will get the prices for this date.

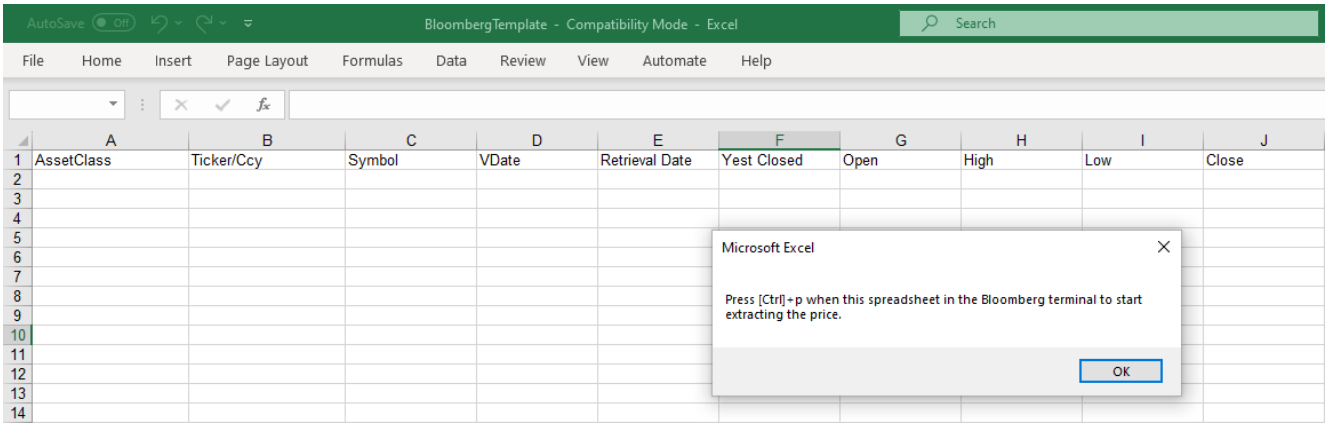
5. On the pop up that appears, click Yes.

6. File download prompt will appear to save the file. 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.

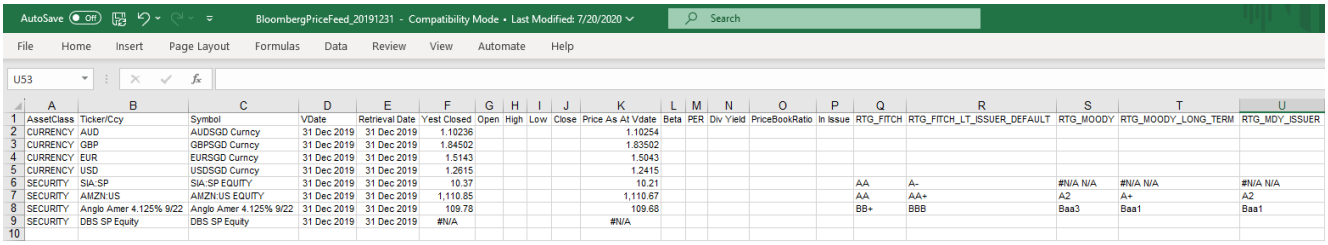
Field	Description
AssetClass	Either “CURRENCY” or “SECURITY”
Ticker/Ccy	Currency or the Security Shortname. **Note**: To retrieve counterparty credit ratings, please need to create a new Equity type of security. For example, “DBS SP Equity”. To link the security created for this counterparty, enter “DBS 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. 
Symbol	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]
VDate	User selected VDate.
Retrieval Date	Today’s date.

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.

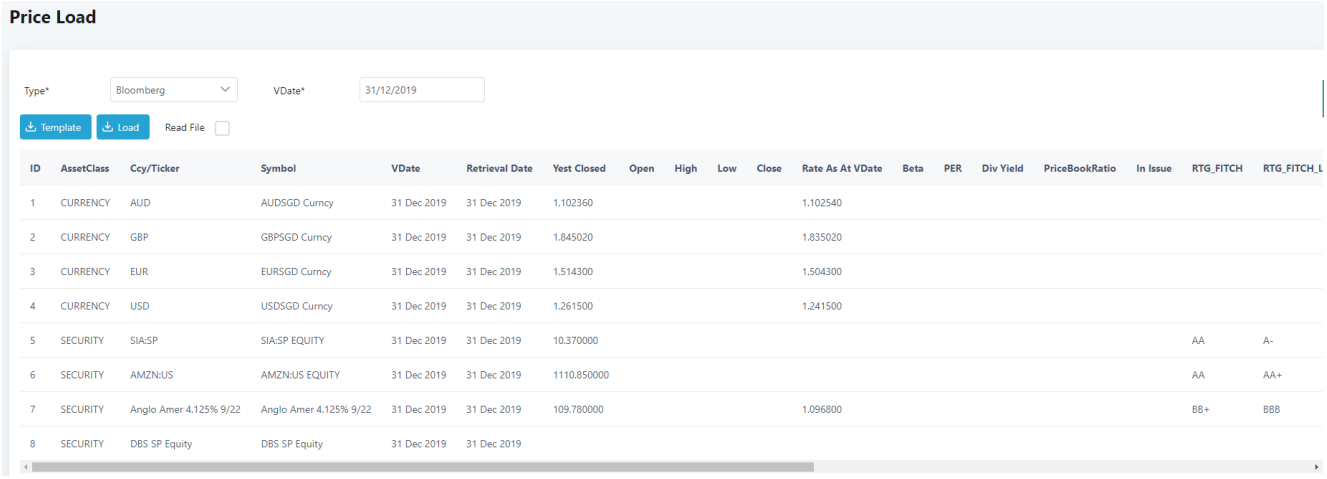
Field	Description
Prices As At VDate	Currency/ security prices as at VDate.
RTG_FITCH	Fitch rating.
RTG_FITCH_LT_ISSUER_DEFAULT	Fitch Issuer Default rating.
RTG_MOODY	Moody's rating.
RTG_MOODY_LONG_TERM	Moody's Long Term rating.
RTG_MDY_ISSUER	Moody's Issuer rating.
RTG_MDY_SEN_UNSECURED_DEBT	Moody's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



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.

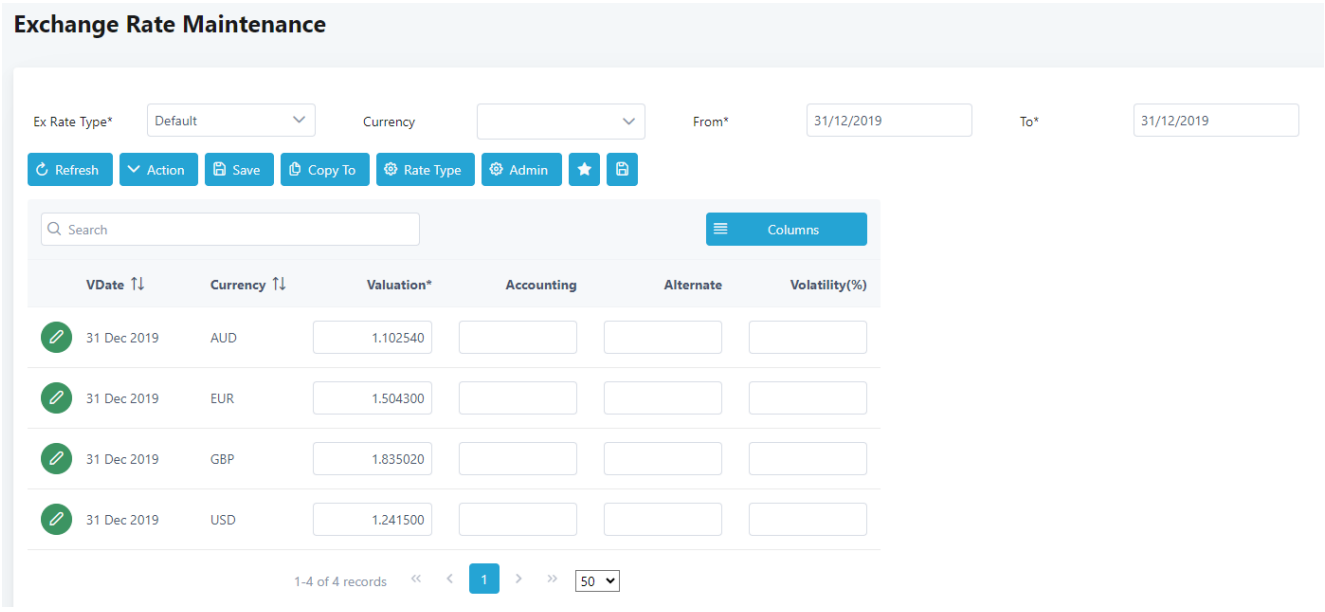


ID	AssetClass	Ccy/Ticker	Symbol	VDate	Retrieval Date	Yest Closed	Open	High	Low	Close	Rate As At VDate	Beta	PER	Div Yield	PriceBookRatio	In Issue	RTG_FITCH	RTG_FITCH_L
1	CURRENCY	AUD	AUDSGD Curncy	31 Dec 2019	31 Dec 2019	1.102360					1.102540							
2	CURRENCY	GBP	GBPSGD Curncy	31 Dec 2019	31 Dec 2019	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	1110.850000											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													

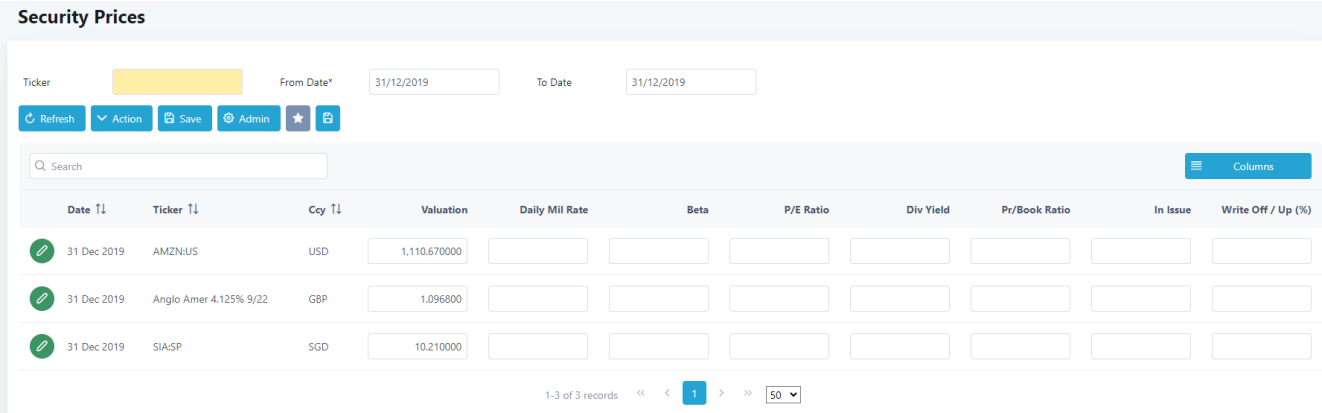
13. Click Load button to load the prices into the system. System will save the prices displayed in the “Rate As At VDate” column and any credit rating in the following columns.

- 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:



Security Prices:



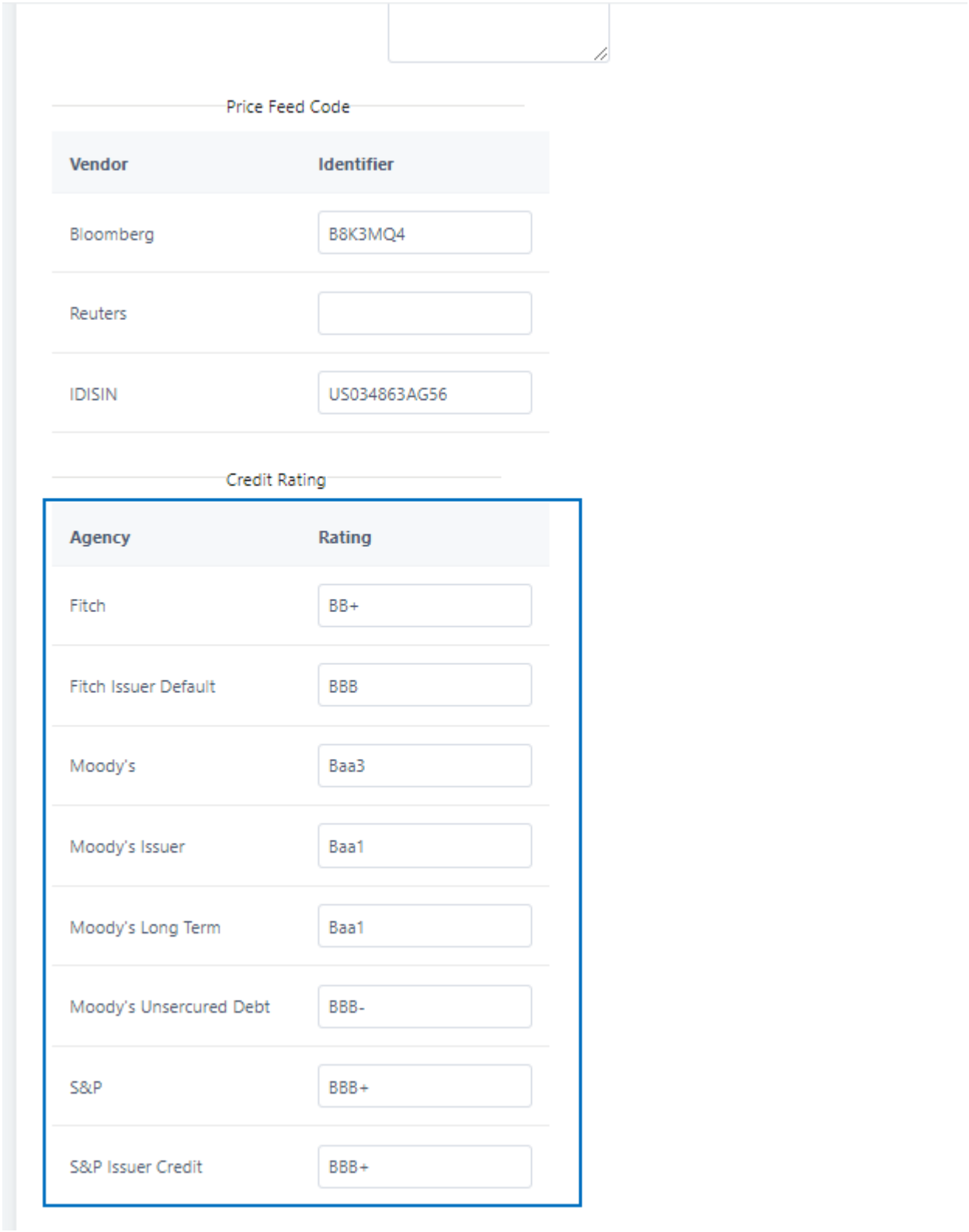
Security Credit Ratings:

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

Maintain Security Information

Cancel | Update | Coupon | Risk Profile | Preference | File/Note | History

Security Type	Bond
Shortname*	Anglo Amer 4.125% 9/22
Security Sub Type	Fixed Coupon
Full Name*	Anglo Amer 4.125% 9/202
Issuer	Anglo American Capital P
Price Type*	Percent
Trade Ccy*	GBP
Holiday Ccy	GBP
Settlement T+*	2
Issue Date	27 Sep 2012
First Coupon Date	
MDate	27 Sep 2022
Status*	Active
PI Computation Method	
Lot Size	
Comments	



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

Cancel | Update | Risk Profile | Preference | File/Note | History

Security Type	Equity
Shortname*	DBS SP Equity
Security Sub Type	Shares
Full Name*	DBS SP Equity
Issuer	
Price Type*	Price
Trade Ccy*	SGD
Holiday Ccy	SGD
Settlement T+*	0
Market Price Factor*	1
Status*	Active
Comments	

Price Feed Code

Vendor	Identifier
Bloomberg	
Reuters	
IDISIN	

Credit Rating

Agency	Rating
Fitch	
Fitch Issuer Default	
Moody's	
Moody's Issuer	
Moody's Long Term	
Moody's Unsecured Debt	
S&P	A+
S&P Issuer Credit	A

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

CHANGE HISTORY

Date	By	Changes
15-Feb-2008	-	Created.
4-Jan-2015	Clarissa	Reformatted. Rewritten.
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 screenshots.
1-Aug-2023	TS	Updated to W6 instructions and screenshots.