

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.

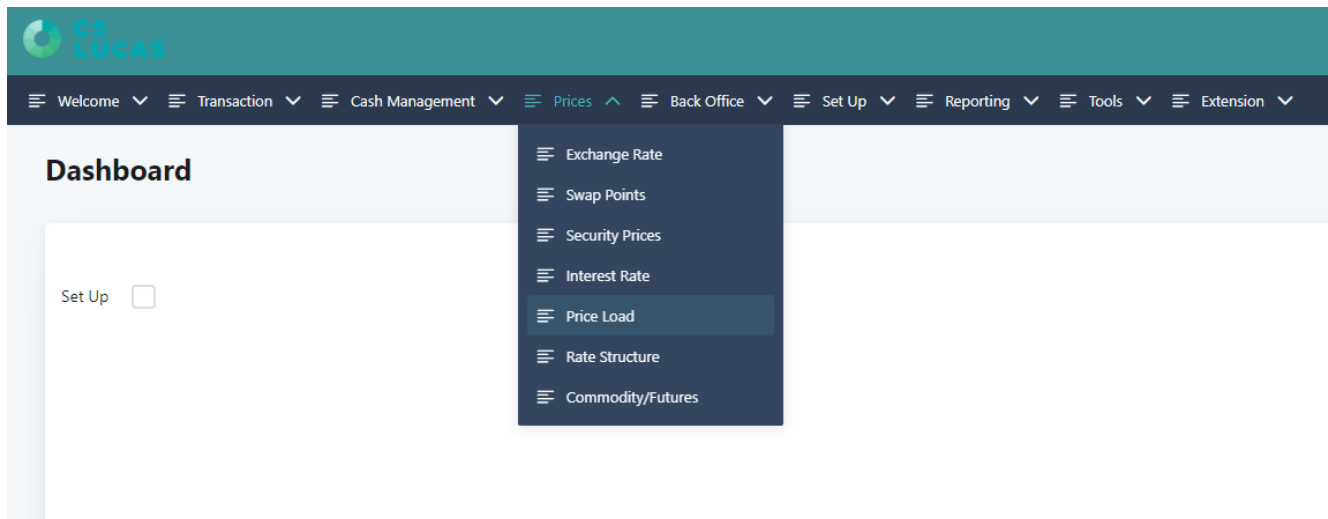
WHY IS THIS IMPORTANT?

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.

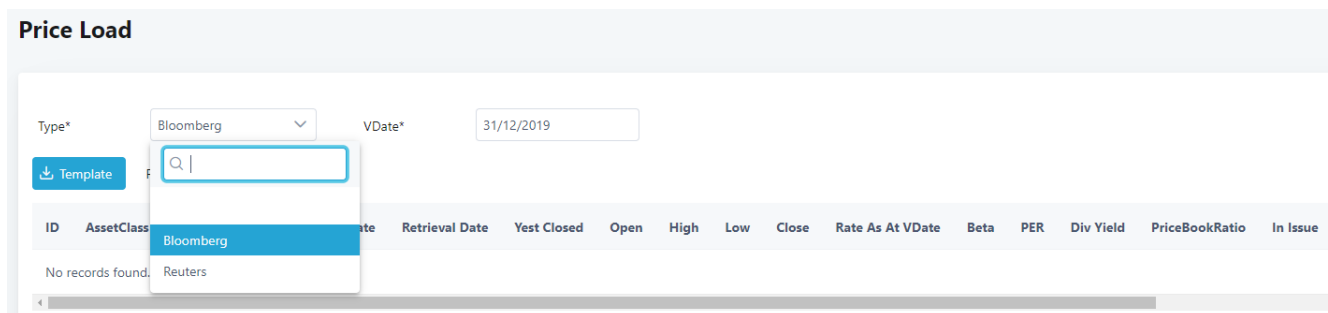
PROCEDURE



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.

Confirmation



You need to have appropriate licenses from the feed provider to retrieve prices from their terminal into Infinax. Do you wish to continue?

✓ Yes

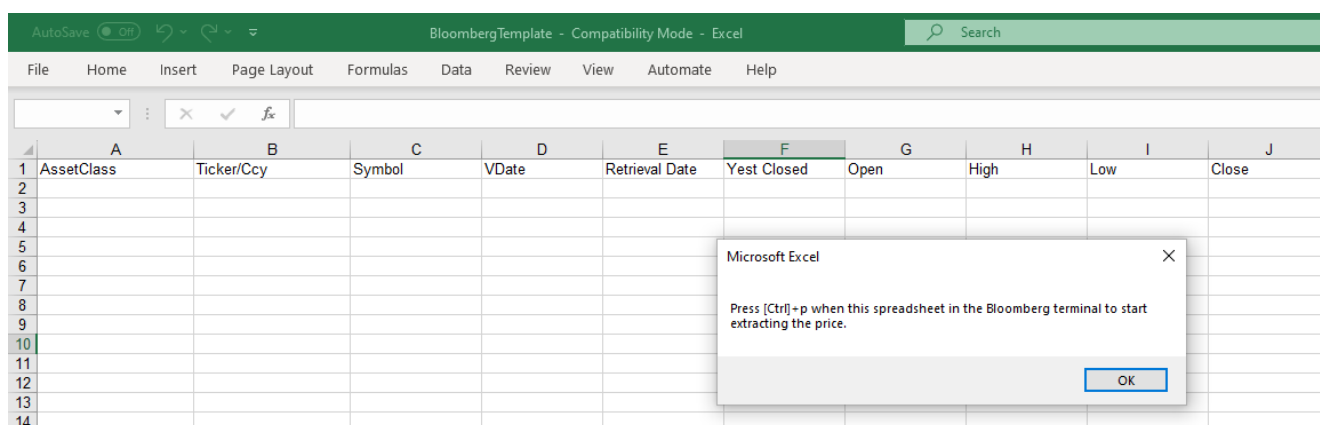
✗ No

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	<p>Currency or the Security Shortname.</p> <p>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.</p> <p>Navigate to Set Up > Static > Counterparty.</p> <p>Click on counterparty short name.</p> <p>Click on Preference button.</p> <div> <h3>Counterparty Preference</h3> <div> DBS-SG <div>← Back</div> <table> <thead> <tr> <th>Preference ↑↓</th><th>Value ↑↓</th></tr> </thead> <tbody> <tr> <td>AcctCntr/Ctpy Group</td><td>-</td></tr> <tr> <td>Branch Code</td><td>-</td></tr> <tr> <td>E-banking Encryption Method</td><td>-</td></tr> <tr> <td>E-banking Encryption OpenPGP PK Recipient</td><td>-</td></tr> <tr> <td>E-banking FTP Profile (User)</td><td>-</td></tr> <tr> <td>E-banking File Path</td><td>-</td></tr> <tr> <td>Integration ID</td><td>-</td></tr> <tr> <td>Listed Security Shortname</td><td>DBS SP Equity</td></tr> <tr> <td>Trading Partner Code</td><td>-</td></tr> </tbody> </table> </div> </div>	Preference ↑↓	Value ↑↓	AcctCntr/Ctpy Group	-	Branch Code	-	E-banking Encryption Method	-	E-banking Encryption OpenPGP PK Recipient	-	E-banking FTP Profile (User)	-	E-banking File Path	-	Integration ID	-	Listed Security Shortname	DBS SP Equity	Trading Partner Code	-
Preference ↑↓	Value ↑↓																				
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E-banking FTP Profile (User)	-																				
E-banking File Path	-																				
Integration ID	-																				
Listed Security Shortname	DBS SP Equity																				
Trading Partner Code	-																				
Symbol	<p>For currency, it will display Currency + Enterprise Currency + "Curncy". For e.g. AUDSGD Curncy</p> <p>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]</p>																				
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.

A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U
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_MOODY_LONG_TERM	RTG_MDY_ISSUER
CURRENCY	AUD	AUDSGD Curncy	31 Dec 2019	31 Dec 2019	1.10236					1.10254										
CURRENCY	GBP	GBPSGD Curncy	31 Dec 2019	31 Dec 2019	1.84502					1.83502										
CURRENCY	EUR	EURSGD Curncy	31 Dec 2019	31 Dec 2019	1.5143					1.5043										
CURRENCY	USD	USDSGD Curncy	31 Dec 2019	31 Dec 2019	1.2615					1.2415										
SECURITY	SIA-SP	SIA-SP EQUITY	31 Dec 2019	31 Dec 2019	10.37					10.21						AA	A-	#N/A N/A	#N/A N/A	#N/A N/A
SECURITY	AMZN-US	AMZN-US EQUITY	31 Dec 2019	31 Dec 2019	1,110.85					1,110.67						AA	AA+	A2	A+	A2
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	Baa1
SECURITY	DBS SP Equity	DBS SP Equity	31 Dec 2019	31 Dec 2019	#N/A					#N/A										

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.

Price Load

Type*

Bloomberg

VDate*

31/12/2019

Template

Load

Read File

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:

Exchange Rate Maintenance

Ex Rate Type*

Default

CurrencyFrom*

31/12/2019

To*

31/12/2019

Refresh

Action

Save

Copy To

Rate Type

Admin

Search

Columns

VDate ↑↓	Currency ↑↓	Valuation*	Accounting	Alternate	Volatility(%)
31 Dec 2019	AUD	<div>1.102540</div>	<div></div>	<div></div>	<div></div>
31 Dec 2019	EUR	<div>1.504300</div>	<div></div>	<div></div>	<div></div>
31 Dec 2019	GBP	<div>1.835020</div>	<div></div>	<div></div>	<div></div>
31 Dec 2019	USD	<div>1.241500</div>	<div></div>	<div></div>	<div></div>

1-4 of 4 records

<<<1>>>

50

Security Prices:

Security Prices

Ticker

From Date*

31/12/2019

To Date

31/12/2019

Refresh

Action




Save

Admin

Star

Search

Columns

Date	Ticker	Ccy	Valuation	Daily Mil Rate	Beta	P/E Ratio	Div Yield	Pr/Book Ratio	In Issue	Write Off / Up (%)
 31 Dec 2019	AMZN:US	USD	1,110.670000							
 31 Dec 2019	Anglo Amer 4.125% 9/22	GBP	1.096800							
 31 Dec 2019	SIA:SP	SGD	10.210000							

1-3 of 3 records

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1

>

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50

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

Price Feed Code

Vendor	Identifier
Bloomberg	B8K3MQ4
Reuters	
IDISIN	US034863AG56

Credit Rating

Agency	Rating
Fitch	BB+
Fitch Issuer Default	BBB
Moody's	Baa3
Moody's Issuer	Baa1
Moody's Long Term	Baa1
Moody's Unsecured Debt	BBB-
S&P	BBB+
S&P Issuer Credit	BBB+

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

X 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	<input type="text"/>
Reuters	<input type="text"/>
IDISIN	<input type="text"/>

Credit Rating

Agency	Rating
Fitch	<input type="text"/>
Fitch Issuer Default	<input type="text"/>
Moody's	<input type="text"/>
Moody's Issuer	<input type="text"/>
Moody's Long Term	<input type="text"/>
Moody's Unsecured Debt	<input type="text"/>
S&P	<input type="text" value="A+"/>
S&P Issuer Credit	<input type="text" value="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.