

**Accessing the WM/Reuters Rates via Bloomberg**

To view a list of all WM/Reuters services available, please refer to the WM Company's homepage on Bloomberg which can be found by typing in WMCO <GO>. The homepage details the page numbers specific to each WM/Reuters service and base currencies as follows.

<b>Page Number</b>	<b>WM/Reuters Service</b>	<b>Base Currency</b>
1	Current Closing Spots	US Dollar
2	Current Closing Spots	UK Sterling Rates
3	Current Closing Spots	Euro Rates
4	Current and Historical Spots	US Dollar
5	Current and Historical Spots	UK Sterling Rates
6	Current and Historical Spots	Euro Rates
7	Current Closing Forwards	US Dollar
8	Current Closing Forwards	UK Sterling Rates
9	Current Closing Forwards	Euro Rates
10	Intraday Spots	US Dollar
11	Intraday Spots	UK Sterling Rates
12	Intraday Spots	Euro Rates
13	Intraday Forwards (factored)	US Dollar
14	Intraday Forwards (factored)	UK Sterling Rates
15	Intraday Forwards (factored)	Euro Rates
16	Intraday Forwards (non factored)	US Dollar
17	Intraday Forwards (non factored)	UK Sterling Rates
18	Intraday Forwards (non factored)	Euro Rates
19	Intraday NDFs (Non-Deliverable Forwards)	US, UK & Euro Rates
20	Closing NDFs (Non-Deliverable Forwards)	US, UK & Euro Rates
21	To request further information	

The option to view and download the WM/Reuters Rates is available. When downloading using Bloomberg's API system, the following XDF codes that are used for the WM/Reuters various services are:

Closing Spot Rates	WMCD
Closing Spot & History	WMCO
Closing Forward Rates	WMCF
Closing NDF Rates	WMND
Intraday Spot Rates	WMIS
Intraday Forward Rates	WMIF
Intraday NDF Rates	WMIN

Please find further information regarding how to view and download specific services below:

### **Closing Rates**

Download function: For example if you wish to download EUR/JPY Closing Spot Rate, you would need to select WMCD in the XDF screen and use the following ticker: EURJPY WMCD Curncy (F11) <GO>.

For forwards rate the following would be used: AUD1M WMCF Curncy (F11) <go> (for AUD/USD 1 month Forward rate).

To download historical Closing Spot Rate data, you must use the appropriate ticker and then function HP <GO> (F11).

For example, EUR/JPY WMCD <GO> (F11), HP <GO> (F11).

For view only historical data, please follow the following example:

WMCO

Choose options 4 - 6 <GO> (depending on the base currency required)

Choose the opposing currency eg opt 9 CZK <GO>

HP <GO> (historic price)

### **Intraday Rates**

Download function: For example if you wish to download EUR/JPY Intraday Spot Rate, you would need to select WMIS in the XDF screen and use the following ticker: EURJPY WMIS Curncy (F11) <go>.


For Intraday Forward Rates the following would be used AUD1M WMIF Curncy (F11) <go>.

View function: Previous hourly rates can be accessed through the QRM screen. For example GBP WMIS Curncy (F11) <go>, QRM <go>. 50 days of history hourly data is available.

For historical data, type in HP <go> from the screen with the specific currency you wish to view. Please note that historical data for Intraday Rates is at 9pm UK time.

How to download WM/Reuters Intraday Spot & Intraday Forward rates from Bloomberg (WMCO<GO>) into Excel.

The easiest way is to open an excel worksheet and click on the "Bloomberg" tab on the top (to the right of File, Edit, View etc...). Select "Import Data" from the dropdown menu that appears, and select "Historical Intraday Bars". Then drag and drop the tickers from the

WMCO page using the  symbol on the top right corner of the page (for example WMCO10<GO> for USD intraday spots) and drop them into the column on the right entitled "Selected securities" in the Bloomberg excel wizard. Note that this will drag all tickers in the page. You can drag and drop them individually too.

Then click on Next, check "Trade" under "Market Events", "Close" under "Interval fields" , select your timeframe for the data you want. Since the fixings are hourly, you can leave the interval size as it is. Click on Next twice, select how you want the data to be placed in the sheet and click on "Finish". You will then have the requested data in excel.

## **WM/Reuters Forward & NDF Rates – differing Bloomberg ticker codes**

Please note that the undernoted WM/Reuters Forwards & NDF currencies have differing ticker codes on Bloomberg to their usual WM/Reuters ISO codes:

<b>WM/Reuters Currency Code</b>	<b>Bloomberg Ticker Code</b>
ARS	APN
BRL	BCN
CLP	CHN
CNY	CCO
COP	CLN
IDR	IHO
INR	IRO
KZT	KTN
MYR	MRO
PEN	PSN
PHP	PPO
RUB	RRN
TOF	TBO
TWD	NTN
CNYNDF	CCN
IDRNDF	IHN
INRNDF	IRN
KRWNDF	KWN
MYRNDF	MRN
PHPNDF	PPN

### **Questions & Assistance**

For any questions or assistance please contact Bloomberg directly by hitting the HELP key twice on your Bloomberg terminal.

Further information regarding currency codes using Bloomberg tickers please refer to page WCV.

If you are experiencing problems retrieving the WM/Reuters Rates, this may be due to your CUST number not having sufficient permission to view the data. Please email [wmreuters.sales@wmcompany.com](mailto:wmreuters.sales@wmcompany.com) quoting your full office postal address & Bloomberg terminal CUST number (this can be found by typing IAM <GO> into your Bloomberg terminal).