Accessing WMR FX Benchmark Rates Via Bloomberg

To view a list of all WMR FX Benchmark services available, please refer to the homepage on Bloomberg which can be found by typing in “WMCO <GO>”.

The homepage details the page numbers specific to each WMR FX Benchmark service and base currencies as follows:

	WMR service	Options
1	**Daily spot rates**	
	– Spot rates current daily fixing	USD based
		GBP based
		EUR based
2	**Daily spot rates and historical**	
	– Spot rates current and historical daily fixings	USD based
		GBP based
		EUR based
		Tokyo fixing
3	**Intraday hourly and half-hourly spot rates**	
	– Intraday spots hourly and half-hourly	Hourly USD based
		Hourly GBP based
		Hourly EUR based
		Half-hourly USD/GBP/EUR based
4	**Daily forward rates**	
	– Forward rates daily fixings	USD based
		GBP based
		EUR based
5	**Daily forward rates and historical**	
	– Forward rates current and historical daily fixings	USD based
		GBP based
		EUR based
6	**Intraday forward rates (factored)**	
	– Intraday forward pages	USD based
		GBP based
		EUR based
7	**Intraday forwards digital (non-factored)**	
	– Intraday forwards digital	USD based
		GBP based
		EUR based
8	**Daily and intraday non- deliverable forward rates**	Intraday USD/GBP/EUR based
	– Non-deliverable forward rates	Daily USD/GBP/EUR based
9	**Contact information**	
	– WMR contacts	Contact details
		To request information
10	**Pricing sources**	
	– WMR pricing sources	
11	**AFMA/NZFMA spot rates**	
	– Hedge settlement fixing rates	AFMA/NZFMA spot rates

Up to date as of January 2020

NB: Page WMAU also provides WMR daily at 10 a.m. and 4 p.m. Australian Easter Standard Time (AEST), and at 2 p.m. New Zealand Standard Time (NZST). It uses the New Zealand Financial Markets Association (NZFMA) reference rates.

The option to view and download the WMR rates is available. When downloading using Bloomberg's API system, the following XDF codes can be used for various WMR services:

Closing spot rates	WMCD
Closing spot and history rates	WMCO
Closing forward rates	WMCF
Closing forward and history rates	WMHF
Closing NDF rates	WMND
Intraday spot rates	WMIS
Intraday forward rates	WMIF
Intraday NDF rates	WMIN
Half-hourly intraday rates	WMHH
Tokyo 9.55 JST fixing	WMTF

Questions and assistance

For information on using Bloomberg tickers (which may differ from WMR currency codes) please refer to page WCV.

If you are experiencing problems retrieving the WMR rates, this may be due to your CUST number not having sufficient permission to view the data.

Please telephone or email the WMR FX Benchmark team directly to resolve this at 0800 023 4130/+44 (0) 131 376 0007 / wmr.sales@lseg.com

Please quote your full office postal address and Bloomberg terminal CUST number (this can be found by typing "IAM <GO>" into your Bloomberg terminal).

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

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>".

Download function: for forward rates, use: "AUD1M WMCF Curncy (F11) <GO>" (for AUD/USD one-month forward rate).

Download function: for closing spot rate history data, you must access the corresponding ticker and then type "HP <GO>".

For example, "EURJPY WMCO Curncy (F11) HP <GO>".

Download function: for closing forward rate history data, change setting to "Points" as your preference for viewing forward rates history "PCS <go>". Access the corresponding ticker, then type "HP <GO>". For example, "EURJPY WMHF Curncy (F11) HP <GO>"

View function: for history data, please follow the following example: "WMCO"

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

Choose the opposing currency e.g., "opt 9 CZK <GO>" "HP <GO>" (historical price)

Please note that the majority of historical data on Bloomberg is available from 1999 – but subject to currency. Ad hoc historical data may be obtained directly from WMR.

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>".

Download function: for intraday forward rates, use the following: "AUD1M WMIF Curncy (F11) <GO>".

View function: all intraday history rates can be accessed through the QRM screen.

For example, “GBP WMIS Curncy (F11), QRM <GO>”. 50 days of historical, hourly data is available.

View function: for 9 p.m. UK Time intraday history rates, type in “HP <GO>” from the screen with the specific currency you wish to view.

How to download WMR intraday spot and intraday forward rates from Bloomberg (“WMCO<GO>”) into Microsoft Excel®:

The easiest way is to open an Excel worksheet and click on the “Bloomberg” tab at the top. You can find it to the right of the toolbar containing “File”, “Edit” and “View”. Select “Import Data” from the drop-down menu that appears and select “Historical Intraday Bars”.

Next, drag and drop the tickers from the WMCO page using the symbol in the top-right corner of the page (e.g., “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 on the page. However, you can drag and drop them individually too.

After this, click on “Next”, check “Trade” under “Market Events” and “Close” under “Interval fields” and 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.

WMR rates – different Bloomberg ticker codes

Please note that Bloomberg utilise some different ticker codes compared to the undernoted WMR currency ISO codes:

WMR forward currency code	Bloomberg ticker code
ARS	APN
BRL	BCN
CLP	CHN
CNY	CCO
COP	CLN
EGP	EPN
IDR	IHO
INR	IRO
KZT	KTN
MYR	MRO
NGN	NNO
PEN	PSN
PHP	PPO
PKR	PRO
THB	Not available on Bloomberg
TOF	THBO
TWD	USD NTO/GBP TRBPO/ EUR TREUO
VND	VDO

WMR NDF currency code	Bloomberg ticker code
CNYNDF	CCN+
IDRNDF	IHN+
INRNDF	IRN+
KZTNDF	KTN+
KRWNDF	KWN+
MYRNDF	MRN+
NGNNDF	NNN+
PHPNDF	PPN+
RUBNDF	RUB+
TWDNDF	NTN+
UAHNDF	UKN+
VNDNDF	VDN+

Please note tickers for Thai baht policy

Bloomberg no longer provide WMR THB (Thai Baht onshore) rates.

Any WMR Thai baht rates on Bloomberg are TOF (Thai Baht offshore).

Tickers THBO (and its aliases THO, THBONSH and USDTHBO), EURTHBO and GBPTHBO have been discontinued. If you have been using these tickers for BGN or CMPN Thai baht spot rates, please use tickers THB, EURTHB and GBPTHB instead.

If you have been using the tickers for rates from WMR on source codes WMCD, WMCO or WMIS, please use tickers THB, EURTHB and GBPTHB and source codes WMTO, WMTH and WMTI as per the following examples:

THBO WMCD → THB WMTO

THBO WMCO → THB WMTH

THBO WMIS → THB WMTI

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Data definitions available from info@ftserussell.com

To learn more, visit www.ftserussell.com; email info@ftserussell.com; or call your regional Client Services Team office:

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