

# Bloomberg Indices

A guide to accessing the Bloomberg Fixed Income Indices on the Bloomberg Terminal.

# Discover the full power of the Bloomberg Indices.

Bloomberg's index team has a proven track record in creating strategic indices across asset classes, including fixed income, equity, commodity, currency and crypto, providing the global investment community with comprehensive solutions to fulfill their benchmarking and portfolio management needs.

Gain even more value from the Bloomberg Fixed Income Indices by using the integrated analytics, research and index publications available on the Bloomberg Terminal® to extract insights from the Indices and their underlying data.

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## IN <GO> – Bloomberg Index Browser

IN <GO> displays current and historical index performance data and statistics.

With the “My Indices” tab, users can curate a customized list of favorite indices. Within the sub-tabs on IN <GO>, users can also drill into different sector or maturity buckets to find a specific index and toggle between the views to obtain a variety of performance and analytic measures.

Publications		Export		Flash Report				Bloomberg Index Browser									
Fixed Income		Equity	Strategy	Commodity		ESG	Currency/Crypto			AusBond		My Indices					
Key Indices		All	Global	US	Pan-Euro	Asia-Pac	High Yield		Inflation	EM	Muni	Series-B			ESG		
View		Return Components										As of			08/24/21		
Index		Ticker		Count (R)	OAD (R)	MTD Px	Rtn	MTD Cpn	Rtn	MTD Curr	Rtn	MTD Oth	Rtn	MTD Tot	Rtn		
Pan-Euro Aggregate		LP06TREU		8,157	8.37		0.14		0.10		-0.06		0.00		0.19		
Maturity																	
1-3 Year		I02504EU		1,942	1.92		-0.12		0.10		-0.03		0.00		-0.05		
3-5 Year		I02505EU		1,876	3.85		-0.10		0.09		-0.04		0.00		-0.05		
5-7 Year		I02506EU		1,505	5.70		-0.03		0.09		-0.03		0.00		0.03		
7-10 Year		I02507EU		1,325	7.97		0.10		0.09		-0.05		0.00		0.14		
10+ Year		I02508EU		1,509	17.13		0.59		0.12		-0.11		0.00		0.60		
Quality																	
Aaa		I02509EU		1,892	7.67		0.14		0.06		0.00		0.00		0.20		
Aa		I02510EU		1,371	10.48		0.23		0.10		-0.15		0.00		0.18		
A		I02511EU		1,957	7.34		0.07		0.11		-0.04		0.00		0.14		
Baa		I02512EU		2,937	6.60		0.07		0.15		0.00		0.00		0.21		
BCLASS 1																	
Treasury		I02514EU		655	9.58		0.19		0.12		-0.07		0.00		0.23		
Government-Relat...		I09523EU		2,004	7.89		0.22		0.07		-0.03		0.00		0.26		
Corporate		LP05TREU		4,229	5.82		-0.06		0.11		-0.07		0.00		-0.03		
Securitized		I02562EU		1,269	5.30		0.08		0.06		0.00		0.00		0.14		
Original Currency																	
Euro Aggregate		LBEATREU		6,229	7.81		0.13		0.09		0.00		0.00		0.22		
Sterling		I02701EU		1,199	11.78		0.33		0.14		-0.43		0.00		0.04		
Swedish Krona		I02702EU		107	4.52		-0.04		0.07		-0.08		0.00		-0.05		
Danish Krone		I02703EU		33	8.43		0.09		0.08		0.02		0.00		0.19		

## DES <GO> – Index Description

The Index Description function provides transparency into the composition of various Bloomberg Indices and displays an overview of each index's characteristics and historical levels. The Profile tab displays key index analytics, total returns and return components, the top members of the index, and a summary of index turnover. The Characteristics and Returns tabs provide a graphical view of index statistics and performance through time.

Profile

Characteristics

Returns

Long U.S. Corporate

FIGI BBG0025JPW3Z

The Bloomberg US Long Corporate Bond Index measures the investment grade, fixed-rate, taxable corporate bond market whose maturity is 10 years or longer. It includes USD denominated securities publicly issued by US and non-US industrial, utility and financial issuers. (Future Ticker: I02783US)

Index Information

Inception Date

01/01/1973

Currency, Hedging

USD, Unhedged

Weighting

Market Value

Rebal Freq

Monthly

Totals

Returns

Projected

Members

2,580

2,578

Mkt Val (BLN)

2,694

Amnt Out (BLN)

2,215

Analytics

Returns

Projected

OAS

1.256

1.255

OAD

15.37

15.40

OAC

3.29

OASD

14.85

YTW

3.03

Averages

Returns

Projected

Price

120.44

Coupon

4.40

Maturity

23.64

Quality

A3/BAA1

Returns Chart | GP »

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Evaluate index composition

MEMB <GO> – Member Weightings

The Member Weightings function displays index membership, prices and market values. Personalize your Members view by removing, adding, or rearranging index columns, and grouping securities in various ways, including by the Bloomberg Fixed Income Classification System (BCLASS). BBA and Shared Terminal users with an index license have access to Member Weightings for a subset of the most popular Bloomberg Fixed Income Indices.

LUACTRUU Index		Display +	Alert	Export +	Member Weightings			
Bloomberg US Corporate Total Return Value Unhedged USD					6838 Members and 18 Gro...			
Members		Index Turnover						
Group by BCLASS3 (BCLASS)		Returns		Projected	As of 08/24/2021			
Add Column								
ISIN	Description	Ccy	Price	YTW	OAD	Par Val	MV (USD)	Weight
Banking (907 members)						1,319,079,081	1,455,802,...	21.00758
Consumer Non-Cyclical (1028 member...						955,172,905	1,095,429,...	15.80731
Technology (544 members)						631,616,850	698,562,680	10.08043
Communications (417 members)						549,258,356	639,877,093	9.23358
Energy (543 members)						472,413,473	547,968,759	7.90732
Electric (855 members)						442,503,010	508,507,101	7.33788
Consumer Cyclical (482 members)						418,588,442	468,404,131	6.75918
US023135BJ40	AMZN 4.05 08/22/47	USD	122.799	2.794	17.367	3,500,000	4,370,022	0.06306
US437076AS19	HD 5 12/16/36	USD	143.524	2.448	11.156	3,000,000	4,339,502	0.06262
US023135BC96	AMZN 3.15 08/22/27	USD	110.402	1.266	5.396	3,500,000	3,920,114	0.05657
US931142EC31	WMT 4.05 06/29/48	USD	126.662	2.639	17.788	3,000,000	3,818,760	0.05511
US023135CB05	AMZN 3.1 05/12/51	USD	107.607	2.721	19.930	3,250,000	3,526,054	0.05088
US023135BF28	AMZN 3 08/22/37	USD	119.209	2.385	12.367	2,750,000	3,332,417	0.04809
US931142EE96	WMT 3.7 06/26/28	USD	114.032	1.458	6.004	2,750,000	3,152,556	0.04549
US023135BZ81	AMZN 2.1 05/12/31	USD	102.475	1.814	8.748	3,000,000	3,092,275	0.04462
US023135BM78	AMZN 4 08/22/57	USD	130.619	2.869	20.787	2,250,000	2,987,537	0.04311
US931142EK56	WMT 3.4 06/26/23	USD	105.411	0.302	1.704	2,750,000	2,914,126	0.04205
US01609WAT99	BABA 3.4 12/06/27	USD	108.844	1.844	5.570	2,550,000	2,794,548	0.04033
US023135BX34	AMZN 1 05/12/26	USD	100.337	0.925	4.583	2,750,000	2,767,135	0.03993

Incorporate benchmarks into portfolio analysis

PORT <GO> – Portfolio & Risk Analytics

Use PORT <GO> to analyze the risk and historical performance of a portfolio relative to a benchmark. Bloomberg Anywhere (BBA) users and Shared Terminal users with an index license can access the most widely used Bloomberg Indices in PORT <GO> with constituent level data and weights.

Analyze periodic returns under the “Performance” tab. Navigate to the “Characteristics” tab to quickly identify interest rate risk and spread exposures and view a comprehensive set of supplemental metrics.

11 View		12 Actions		13 Settings		14 Trade Simulation		15 Workspace		Portfolio & Risk Analytics	
Intraday		Holdings		Characteristics		VaR		Scenarios		Tracking Error/Volatility	
Main View		Top Holdings								Performance	
Attribution											
(LEGATRUU) Bloomberg		vs None		by POINT:Current		in USD					
Unit		Basis Points		EQ Prices		Primary		FI Prices		(Bid Pricing) MSG1 > TRAC > EXCH > CBBT > BGN	
Name		#		% Wgt		Tot Rtn		CTR		Mkt Val	
P&L		Pos		Price		Px Chg (%)					
Q											
P (LEGATRUU) Bloomberg Global		27,340		100.00		-277.99		-277.99		67,241,139.67	
United States Dollar		15,421		43.48		-20.37		-8.63		29,236,234.67	
European Euro		6,246		21.61		-1,060.9		-249.34		14,529,969.48	
Japanese Yen		1,005		13.56		-21.11		-2.79		9,114,763.58	
Chinese Yuan		302		7.15		-21.18		-1.48		4,810,109.98	
Pounds Sterling		1,195		5.09		-82.50		-4.11		3,421,140.65	
Canadian Dollar		1,472		2.87		-61.84		-1.74		1,929,279.95	
Australian Dollar		424		1.46		-30.83		-0.44		978,712.54	
Korean Won		150		1.05		-682.80		-7.47		704,761.14	
Swiss Franc		443		0.51		-27.35		-0.14		341,285.54	
Swedish Krona		107		0.41		-103.34		-0.42		276,217.63	
Indonesia Rupiah		73		0.40		-18.73		-0.07		269,472.85	
Thai Baht		47		0.30		-9.08		-0.03		201,679.30	
Malaysia Ringgit		66		0.30		-10.46		-0.03		201,649.26	
Mexican Peso		13		0.24		-7.32		-0.02		160,719.24	
Poland Zloty		20		0.20		-45.32		-0.09		136,598.39	

Assess and chart data

FLDS <GO> – Data Field Finder

Bloomberg provides access to data fields for index tickers through the Data Field Finder on the Terminal, Microsoft® Excel (using the Bloomberg Excel Add-In) and Bloomberg’s Data License product. These products allow users to pair each index with a field to return the most recent value or a historical data point.

All Bloomberg Fixed Income Index data is populated in a set of Calcrt fields whose field IDs begin with “BX” (standing for Bloomberg Index). These BX fields are populated only for Bloomberg Fixed Income Indices and contain only officially calculated index values. Data available through FLDS <GO> includes index descriptions, analytics such as OAD and OAS and index returns.

LBSTRUU Index		Source	Calcrt	Save	Options	Page 1/5	Field Search
Search for Fields		Selected Fields (0)					
:bx		View	Ranked	Filter	Index	Field Type	All
ID	Mnemonic	Ovrd Value					
1) BX001	INDEX_ID	1					
2) BX002	INDEX_PRICING_DATE	05/20/2020					
3) BX003	INDEX_TICKER_ID	I00001US					
4) BX005	INDEX_NAME	Show Value ...					
5) BX006	INDEX_SHORT_NAME	U.S. Aggregate					
6) BX007	INDEX_DESCRIPTION	Show Value ...					
7) BX011	INDEX_HEDGED_UNHEDGED	Unhedged					
8) BX013	INDEX_MEMBER_COUNT	11566					
9) BX014	INDEX_TICKER_CURRENCY	USD					
10) BX032	INDEX_INCEPTION_DATE	01/01/1976					
11) BX033	INDEX_VALUE	2339.1345					
12) BX100	INDEX_TOTAL_RETURN_1D	.329535					
13) BX101	INDEX_TOTAL_RETURN_3M	2.872604					
14) BX102	INDEX_TOTAL_RETURN_6M	5.072215					
15) BX103	INDEX_TOTAL_RETURN_12M	10.466013					
16) BX104	INDEX_TOTAL_RETURN_MTD	.140721					
17) BX105	INDEX_TOTAL_RETURN_YTD	5.129659					

\*Fields that appear in white provide streaming data.

GP <GO> – Line Chart

Any data point can be plotted in our powerful Line Chart graphing tool, helping to identify trends for the index or set of indices over time.



Review the latest publications and research

INP <GO> – Index Insights and Publications

Find the latest index publications from Bloomberg using the Index Insights and Publications function, then review fact sheets, methodology documents and announcements on the Bloomberg Indices. Users can also access the latest and historical research from the Bloomberg Index Research team here; this research covers a wide range of topics, from covariance matrices to ESG tilts and factor misalignment.

Actions ▾		Page 1 Index Insights and Publications	
Narrow publications by Index Families, Publication Types, Topics and more			
Hide Filters			
Index Families			
<input type="checkbox"/> Bloomberg AusBond	1) Indices   Global HY Corporate ESG BB+ Sustainable SRI Bond Index	 BIP	10:57
<input type="checkbox"/> Bloomberg Fixed Income	2) Indices   Results Correction for Euro and US FRN Indices Sep 8-9	 BIP	09:00
<input type="checkbox"/> Bloomberg Commodity	3) Sub-\$70 Crude Oil, 2% Long-Bond and Bullish Bitcoin, Gold Signs	BI	06:03
<input type="checkbox"/> Bloomberg Currency	4) Decompression in High-Grade? BBBs at 5-Year Tights vs. Single-A	BI	01:00
<input type="checkbox"/> Bloomberg Equity	5) BSBY Futures Gain Steam	BI	09/09
<input type="checkbox"/> Bloomberg Strategies	6) Emerging Markets May Struggle Amid Hawkish Policy, Weaker Growth	BI	09/09
<input type="checkbox"/> Reference Rates	7) Indices   Tsy/IG Corp/HY Equal Weighted ESG BB+ Sus SRI Index	 BIP	09/09
Publication Types			
<input type="checkbox"/> Announcements	8) A Tinderbox Attracting Sparks? The Gold Bull Market Looks Ripe	BI	09/09
<input type="checkbox"/> BI Research	9) Vonovia, Becton, Holcim Led New Credit Buying in August	BI	09/09
<input type="checkbox"/> Commodity Monthly	10) Credit's Stable Share Points to Comeback After ECB Summer Hiatus	BI	09/09
<input type="checkbox"/> Duration Extension	11) Supply Elasticity Pits Commodity Whack-a-Mole vs. Bitcoin	BI	09/08
<input type="checkbox"/> EOM Issuance Reports	12) Indices   China Policy Bank 1-3 Year	 BIP	09/08
<input type="checkbox"/> Fact Sheets	13) ブルームバーグ中国債券インデックス月報 - 2021年8月	 BIP	09/08
<input type="checkbox"/> GFOI Reports	14) US Treasury 7-10 Year Index TTM JPY Currency Unhedged / Hedged	 BIP	09/08
<input type="checkbox"/> Linker Monthly Report	15) Indices   Bloomberg MSCI Green Bond Indices Primer	 BIP	09/07
<input type="checkbox"/> Mid-Month Reports	16) Bloomberg Global Equity Idx Non-MCap Corp Act Methodology Sep 21	 BIP	09/07
<input type="checkbox"/> Month-in-Review	17) Indices   50% Global Agg Corporate 50% Global HY Corporate Index	 BIP	09/07
<input type="checkbox"/> Primers & Guides	18) Indices   Global Aggregate Corporate	 BIP	09/06
<input type="checkbox"/> Quantitative Research	19) Indices   Global High Yield Corporate SRI Carbon ESG-Weighted	 BIP	09/06
<input type="checkbox"/> Tech Notes/Revisions	20) 彭博中国固定收益指数月報 - 2021年8月	 BIP	09/06
<input type="checkbox"/> Topical Studies	21) CoCos Top August Credit Returns as Market Awaits Final Call	BI	09/06
	22) Having Survived Correction, Crypto Assets Now Poised to Thrive	BI	09/03
	23) DeFi Revolution: Advancing Ethereum, Cardano, Dollar Dominance	BI	09/03
	24) Bitcoin at \$100,000, \$5,000 Ethereum Is Path of Least Resistance	BI	09/03

Focus on relevant industries

ICS <GO> – Classification Browser

The Classification Browser provides access to the Bloomberg Fixed Income Classification System (BCLASS) applied to an extensive universe of bonds. Leverage BCLASS as a classification to filter for an industry or sector relevant for your analysis.

Get Link		Export	Settings	Classification Browser	
Classification BCLASS		Currency LCL	Selected Industry Government-Related		
Classification Hierarchy		Count		Industry Summary	
<Search for an Industry>				Filter By None	
Treasury		197422		Mkt Cap >	
Government-Related		795622		Equity Screening   EQS	
Corporate		14041792		Member Securities	
Securitized		4279657		Amt Out Composite Rtg	
Funds		853137		1) JINSAN 3.3 12/29/22	15.00T N.A.
Commodities		133843		2) KORMSB 1.74 04/02/21	12.95T N.A.
Municipals		6348461		3) KORMSB 1.81 02/02/21	12.28T N.A.
Cash		1263		4) KORMSB 1.585 06/02/21	11.70T N.A.
Derivatives		0		5) IADB 7 % 03/14/23	11.47T NR
Unknown		11602		6) KORMSB 1.315 10/02/21	11.20T N.A.
				7) KORMSB 1.18 08/02/21	11.10T N.A.
				8) KORMSB 1.93 12/02/20	10.72T N.A.
				9) KORMSB 2.05 10/05/20	10.62T N.A.
				10) KORMSB 2.06 12/02/19	10.33T N.A.
				11) KORMSB 1.4 12/02/21	10.10T N.A.
				12) KORMSB 1.285 02/02/22	10.02T N.A.
				13) EIB 7.2 07/09/19	9.99T NR
				14) EIB 7.2 07/09/19	9.99T NR
				15) KORMSB 1.03 04/02/22	9.62T N.A.
				16) KORMSB 1.45 06/02/18	9.23T N.A.
				17) KORMSB 2.14 06/02/20	9.22T N.A.
				18) KORMSB 1.6 04/02/19	9.15T N.A.
				19) KORMSB 2.06 08/02/20	9.00T N.A.

# About the Bloomberg Terminal.

Since 1981, business and financial professionals have depended on the Bloomberg Terminal® for the real-time data, news and analytics they need to make the decisions that matter. The Terminal provides information on every asset class — from fixed income to equities, foreign exchange to commodities, derivatives to mortgages — all seamlessly integrated with on-demand multimedia content, extensive electronic-trading capabilities and a superior communications network.



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## Take the next step.

For additional information,  
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on the Bloomberg Terminal®.

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