

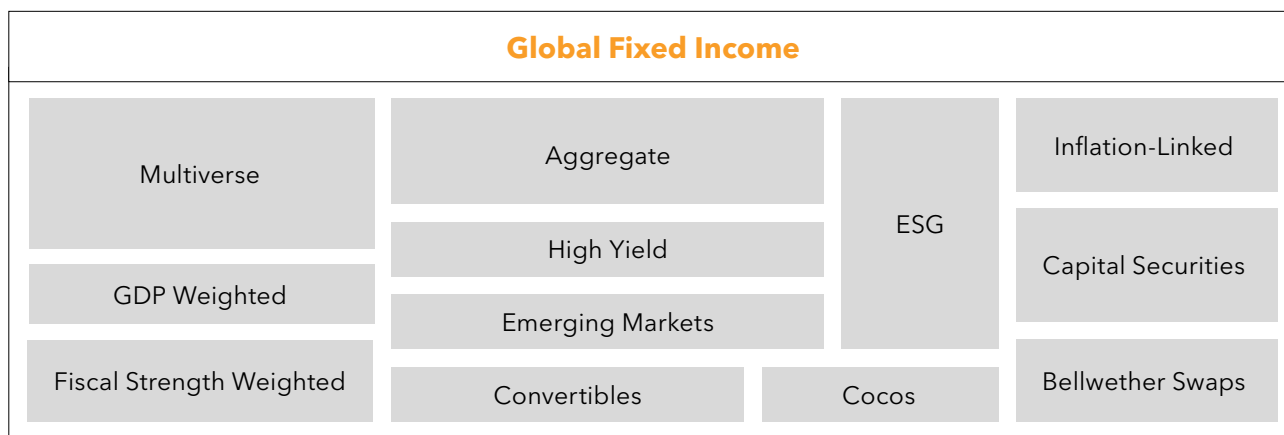
Bloomberg Fixed Income Indices

The global leader in fixed income indexing

Bloomberg offers a global suite of fixed income benchmarks and custom index capabilities for benchmarking, asset allocation and product creation purposes. For nearly 50 years, global fixed income investors have placed their trust in these indices as their benchmarks of choice.

Global coverage

Bloomberg's comprehensive set of fixed income benchmarks spans the investment grade, high yield, inflation-linked, hard and local currency EM, municipal and convertible markets. Product coverage is currently at more than 70,000 securities with over USD50trn in market value representing 120 countries and 42 local currency debt markets. Bloomberg publishes more than 40,000 standard and bespoke indices daily.



Beyond benchmarks

Performance attribution

Seamless integration and decomposition of portfolio and index performance is available on the Bloomberg Terminal®. Load PORT <GO> for more information.

Data Access

Index-level and constituent data is available on third-party platforms and on the Terminal. Terminal users can access these at IN ALL <GO> and index publications at INP <GO>.

Customization

We publish thousands of bespoke indices. Our customization process includes working closely with clients in a consultative manner on benchmark design, methodology, back-testing, selection, and documentation of their custom indices.

Multi-asset solutions

Our flagship fixed income benchmarks can easily be combined with our new equity and legacy commodity indices.

Bloomberg Fixed Income Indices

Market Value

Our flagship indices offer a market-value weighted approach. Flagship fixed income benchmarks include the U.S., Asia-Pacific, Global Aggregate Indices, U.S. Municipals, High-Yield and Emerging Markets.

ESG

As clients look to incorporate measures of sustainability into their portfolios, Bloomberg has led the way in offering ESG index resources and customization capabilities. Not only does Bloomberg offer a robust ecosystem of sustainable finance solutions, we also partner with external ESG ratings, framework and data providers to create index alternatives, including State Street, MSCI and SASB.

Alternative Weight Indices

We offer indices that use alternative rules-based weighting schemes, rather than simply market value weights.

Enhanced Constraint Indices

This selection of benchmarks applies a more or less stringent set of constraints to an existing index.

Composite Indices

With our composite indices, investors assign their own weights to sectors or other index subcomponents within an overall index. The indices can be created to match an investor's target portfolio allocation.

Issuer-Constrained Indices

These indices cap issues exposure to a fixed percentage. In addition, they often mirror issuer concentration limits in an investor's portfolio guideline.

Duration Hedged

These indices are constructed to reflect the underlying return of an index, with its duration fully or partially hedged using a futures-based replication.

About Bloomberg Indices

Representative universes and strategies

We offer a broad suite of global financial benchmarks across asset classes that investors can customize for their portfolio needs. Coverage includes size, factors and ESG for custom index creation and seamless integration into multi-asset class indices using Bloomberg's proprietary equity, fixed income and commodity indices.

Transparent, rules-based design

Bloomberg Indices are produced using rules-based methodologies that provide clear guidelines for construction, eligibility, corporate action treatment, rebalances and segmentation. Bloomberg's robust proprietary data and index portfolio construction capabilities provide the ability to tailor exposures and target themes based on clearly defined rules and criteria.

Broadly customizable

Bloomberg publishes bespoke benchmarks and actively works with index users in a consultative manner on benchmark design, methodology, back-testing, selection and documentation of their custom indices.

Replicable construction

Bloomberg Indices are designed to be replicable for investors and product issuers, allowing for closer tracking to the benchmark and easier trading and management of portfolios against the index families.

Performance attribution

Seamless integration and decomposition of portfolio and index performance are available on the Bloomberg Terminal.

Robust governance

Dedicated governance committees focus on key matters such as client challenges, launch of new benchmarks, operational incidents, major announcements and material changes concerning the benchmarks.

Distribution

Bloomberg Indices are broadly distributed and are available on the Bloomberg Terminal at no additional cost. Information on Bloomberg Indices can also be found through Bloomberg webinars and media properties, like Bloomberg Television and Bloomberg Radio.

Take the next step.

For additional information, press the <HELP> key twice on the Bloomberg Terminal®.

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