Bloomberg Indices

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

Bloomberg

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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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Track index results and statistics

IN <GO> – Bloomberg Index Browser

The Bloomberg Index Browser provides access to all the indices Bloomberg offers.
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.

Explore key data

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.

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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.

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.

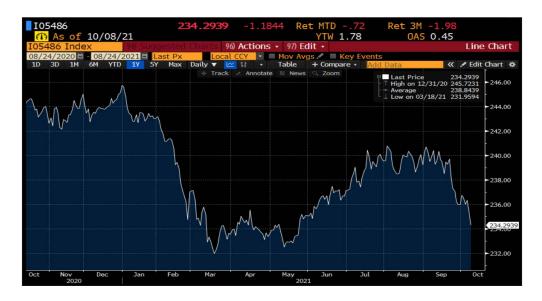## Assess and chart data

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.

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.

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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 coves a wide range of topics, from covariance matrices to ESG tilts and factor misalignment.

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.

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.

Take the next step.

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

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