

Bloomberg Indices

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

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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.

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						

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.

Profile		Characteristics		Returns	
Long U.S. Corporate		FIGI BBG002SJPW32			
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		Returns Chart GP »		Top Weighted Members MEMB »	
Inception Date	01/01/1973			Security	
Currency, Hedging	USD, Unhedged			1) GE 4.418 11/15/35 0.52	
Weighting	Market Value			2) ABIBB 4.9 02/01/46 0.44	
Rebal Freq	Monthly			3) CVS 5.05 03/25/48 0.39	
Totals	Returns			4) GS 6 3/4 10/01/37 0.30	
Members	2,620	5) WFC 5.013 04/04/51 0.28			
Mkt Val (BLN)	2,636	6) BA 5.805 05/01/50 0.28			
Amt Out (BLN)	2,248	7) T 3 1/2 09/15/53 0.27			
Analytics	Returns	8) T 3.55 09/15/55 0.27			
OAS	1.239	9) ABBV 4 1/4 11/21/49 0.26			
OAD	15.16	10) ABIBB 4.7 02/01/36 0.24			
OAC	3.20	11) BAC 4.083 03/20/51 0.24			
OASD	14.66	12) MSFT 2.921 03/17/52 0.24			
YTW	3.24	13) T 3.65 09/15/59 0.24			
Averages	Returns	Index Turnover MEMB TURNOVER »			
Price	116.24	Change Type			
Coupon	4.37	Count			
Maturity	23.48	% MV			
		Entering			
		Exiting			

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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.

ISIN	Description	Ccy	Price	YTW	OAD	Par Val	MV (USD)	Weight
<ul style="list-style-type: none"> Banking (907 members) Consumer Non-Cyclical (1028 member...) Technology (544 members) Communications (417 members) Energy (543 members) Electric (855 members) Consumer Cyclical (482 members) 								
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 7/8 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 7/8 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
US023135B281	AMZN 2.1 05/12/31	USD	102.475	1.814	8.748	3,000,000	3,092,275	0.04462
US023135BM78	AMZN 4 1/4 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

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.

Portfolio & Risk Analytics										
Main View Top Holdings										
(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 (%)	
(LEGATRUU) Bloomberg Global...	27,496	100.00	-264.48	-264.48	65,811,281	-1,787,958				
▶ United States Dollar	15,484	44.13	3.21	1.38	29,045,191	9,332,219				
▶ European Euro	6,318	21.11	-1,123.6	-260.13	13,892,357	-1,758,550				
▶ Japanese Yen	1,000	13.23	-8.48	-1.09	8,705,466	-7,390,770				
▶ Chinese Yuan	302	7.42	-11.53	-0.83	4,884,418	-5,639,807				
▶ Pounds Sterling	1,208	4.89	-9.43	-0.45	3,216,923	-3,035,570				
▶ Canadian Dollar	1,481	2.92	-11.44	-0.33	1,922,056	-2,201,199				
▶ Australian Dollar	430	1.47	-21.63	-0.31	967,459,50	-2,098,113				
▶ Korean Won	151	1.09	-107.56	-1.15	717,657,48	-7,803,298				
▶ Swiss Franc	439	0.50	-25.03	-0.12	329,435,88	-826,561				
▶ Indonesia Rupiah	73	0.41	-24.25	-0.10	270,024,28	-656,523				
▶ Swedish Krona	105	0.41	-114.60	-0.46	269,045,21	-3,119,149				
▶ Malaysia Ringgit	65	0.30	10.09	0.03	195,993,64	197,601				

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.

ID	Mnemonic	Ovrdr	Value
1) BX001	INDEX_ID		1
2) BX002	INDEX_PRICING_DATE		10/08/2021
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) BX008	INDEX_UNIVERSE_TYPE		Returns
8) BX011	INDEX_HEDGED_UNHEDGED		Unhedged
9) BX013	INDEX_MEMBER_COUNT		12226
10) BX014	INDEX_TICKER_CURRENCY		USD
11) BX032	INDEX_INCEPTION_DATE		01/01/1976
12) BX033	INDEX_VALUE		2343.1000
13) BX100	INDEX_TOTAL_RETURN_1D		-.221335
14) BX101	INDEX_TOTAL_RETURN_3M		-1.228791
15) BX102	INDEX_TOTAL_RETURN_6M		.763915
16) BX103	INDEX_TOTAL_RETURN_12M		-1.188004
17) BX104	INDEX_TOTAL_RETURN_MTD		-.499656

*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.

Index Families	Publication Types	Index Name	Index Type	Index Description	Index Type	Date
		1) Indices	Global Aggregate 1-3 Year SRI Carbon ESG-Weighted	BIP	10/08	
		2) Indices	China Treasury + Policy Bank + Liq IG Credit Iss Index	BIP	10/05	
		3) Indices	米国国債 (7-10 年) インデックス TTM (為替ヘッジなし/あ...	BIP	10/05	
		4) Indices	Global HY Corporate ESG BB+ Sustainable SRI Bond Index	BIP	09/28	
		5) Indices	Euro Corporate ESG BB+ Sustainable SRI Bond Index	BIP	09/28	
		6) Indices	Tsy/IG Corp/HY Equal Weighted ESG BB+ Sus SRI	BIP	09/28	
		7) Indices	China USD Credit Liquid HY	BIP	09/26	
		8) Indices	EUR FRN Corporate 2% Issuer Cap	BIP	09/24	
		9) Indices	Euro Credit Corp Index Duration Hedged	BIP	09/24	
		10) Indices	US Treasury 7-10 Yr Index TTM JPY Curr Unhedged/Hedged	BIP	09/21	
		11) Indices	Global Corporate 1-3 Year Very Liquid Index (VLI)	BIP	09/21	
		12) Indices	US Treasury Inflation Notes 10+ Year (Series-L)	BIP	09/21	
		13) Indices	Euro Corporate 3-5 Year	BIP	09/21	
		14) Indices	Euro Treasury 3-5 Year	BIP	09/21	
		15) Indices	Australian Enhanced Yield Composite Bond Index	BIP	09/21	
		16) Indices	Euro Corporate FRN 0-7 Year Enhanced Duration	BIP	09/17	
		17) Indices	Asia USD Investment Grade	BIP	09/17	
		18) Indices	US Treasury Floating Rate	BIP	09/17	

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.

Classification Hierarchy	Count	Industry Summary
<Search for an Industry>		Filter By None
Treasury	212587	Mkt Cap >
Government-Related	892627	Equity Screening EQS
Corporate	13693812	Member Securities
Securitized	4566642	1) KORMSB 1.74 04/02/21
Funds	940593	2) KORMSB 1.93 12/02/20
Commodities	140165	3) KORMSB 0.74 06/02/22
Municipals	6548074	4) KORMSB 2.05 10/05/20
Cash	1263	5) KORMSB 2.06 12/02/19
Derivatives	0	6) KORMSB 0.87 02/02/23
Unknown	12252	7) KORMSB 2.14 06/02/20
		8) KORMSB 1.03 04/02/22
		9) KORMSB 0.905 04/02/23
		10) KORMSB 2.06 08/02/20
		11) KORMSB 0.71 08/02/22
		12) KORMSB 1.58 06/02/19
		13) KORMSB 1.64 08/02/19
		14) KORMSB 1.18 08/02/21
		15) KORMSB 1.03 06/02/23
		Amt Out Composite Rtg
		10.75T N.A.
		10.72T N.A.
		10.70T N.A.
		10.62T N.A.
		10.33T N.A.
		9.30T N.A.
		9.22T N.A.
		9.04T N.A.
		9.01T N.A.
		9.00T N.A.
		8.90T N.A.
		8.75T N.A.
		8.71T N.A.
		8.60T N.A.
		8.57T N.A.

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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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