

# Bloomberg Indices

A guide to accessing the Bloomberg Barclays Indices on the Bloomberg Terminal.

# Discover the full power of the Bloomberg Indices.

Bloomberg offers an innovative perspective on the traditional world of indexing, providing independent and unbiased indices that are broadly available. Bloomberg Indices provide the global investment community with comprehensive solutions to fulfill benchmarking and portfolio management needs. This coverage includes a variety of asset classes and themes, including the Bloomberg Barclays Indices, Bloomberg AusBond Indices, Bloomberg Equity Indices, Bloomberg Multi-Asset Indices, Bloomberg Commodity Indices, Bloomberg Strategy Indices, Bloomberg ESG Indices, Bloomberg Currency Indices and Bloomberg Galaxy Crypto Index.

Gain even more value from the Bloomberg Barclays 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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### Evaluate index composition

#### MEMB <GO> – Member Weightings

The Member Weightings function displays index membership, prices and market values. Group securities in various ways, including by the Bloomberg Barclays Classification System (BCLASS). Bloomberg Anywhere (BBA) users and Shared Terminal users with an index license have access to Member Weightings for a subset of the most popular Bloomberg Barclays Indices.

ISIN	Description	Par Value	Vendor Price	Market Value (USD)	Weight (%)
Banking (885 members)					
Consumer Non-Cyclical (977 members)					
Communications (428 members)					
Technology (441 members)					
Energy (548 members)					
Electric (812 members)					
Consumer Cyclical (472 members)					
US92826CAF95	V 4.3 12/14/45	3,500,000	133.9950	4,717,417	0.070287
US023135B340	AMZN 4.05 08/22/47	3,500,000	130.4610	4,636,223	0.069078
US437076AS19	HD 5 7/8 12/16/36	3,000,000	151.1000	4,564,334	0.068006
US92826CAD48	V 3.15 12/14/25	4,000,000	112.1440	4,508,860	0.067180
US023135BC96	AMZN 3.15 08/22/27	3,500,000	114.5900	4,065,163	0.060569
US931142EC31	WMT 4.05 06/29/48	3,000,000	132.3600	3,988,013	0.059420
US023135BF28	AMZN 3 7/8 08/22/37	2,750,000	125.5890	3,506,387	0.052244
US931142EE96	WMT 3.7 06/26/28	2,750,000	119.1240	3,291,172	0.049037
US023135BM78	AMZN 4 1/8 08/22/57	2,250,000	137.2350	3,135,069	0.046711
US931142EK56	WMT 3.4 06/26/23	2,750,000	108.3890	2,994,722	0.044620
US931142CB75	WMT 5 3/4 09/01/35	1,967,634	146.3510	2,928,146	0.043628
US01609WAT99	BABA 3.4 12/06/27	2,550,000	112.9920	2,899,118	0.043195
US023135BT22	AMZN 2 3/8 06/03/50	2,500,000	102.1120	2,566,168	0.038235

\*Index Weight (%) Calculated by Bloomberg

### 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.

Name	#	Mkt Val	Market Value (%)	OAD	Yield to Worst	ISMA Mod Dur	ISMA Yld	OAS	L-OAS
(LEGATRUU) Bloomberg Barcla...	25,910.00	61,298,233,035.31	100.00	7.30	0.92	7.89	0.88	55.47	51.07
▶ United States Dollar	14,525.00	26,670,170,610.11	43.51	6.02	1.29	7.36	1.32	74.29	80.15
▶ European Euro	5,859.00	14,482,026,183.21	23.63	7.50	0.15	7.45	0.16	72.31	42.45
▶ Japanese Yen	1,046.00	8,864,918,069.64	14.46	9.69	0.07	9.55	0.07	1.08	1.56
▶ Chinese Yuan	322.00	3,014,519,921.80	4.92	5.70	3.14	5.56	3.17	28.18	34.31
▶ Pounds Sterling	1,191.00	2,997,990,047.54	4.89	12.16	0.65	12.02	0.65	40.06	33.48
▶ Canadian Dollar	1,399.00	1,611,025,459.67	2.63	8.50	1.26	8.42	1.26	71.19	35.44
▶ Australian Dollar	398.00	775,559,689.21	1.27	6.31	0.83	6.21	0.83	22.34	36.33
▶ Korean Won	134.00	684,881,185.30	1.12	8.70	1.21	8.67	1.25	1.49	36.33
▶ Swiss Franc	440.00	328,004,741.43	0.54	8.39	-0.17	8.35	-0.17	40.38	29.43
▶ Swedish Krona	106.00	268,985,311.96	0.44	4.16	0.06	4.14	0.06	35.46	-10.24
▶ Indonesia Rupiah	67.00	203,664,015.51	0.33	5.71	6.89	5.51	7.01	-13.51	52.61
▶ Thai Baht	47.00	202,858,379.19	0.33	9.08	1.28	9.00	1.29	-2.25	34.71
▶ Malaysia Ringgit	72.00	183,789,050.53	0.30	6.90	2.63	6.84	2.64	-1.26	31.83
▶ Mexican Peso	15.00	151,717,568.80	0.25	5.55	5.41	5.64	5.43	-6.99	17.28
▶ Danish Krone	29.00	133,052,846.00	0.22	8.14	-0.33	8.08	-0.32	5.32	-30.77
▶ Poland Zloty	20.00	127,193,996.59	0.21	4.34	0.58	4.27	0.58	-1.54	9.06

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### 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 Barclays 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 Barclays 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	Ovr 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

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

Page 1 Index Insights and Publications			
<Narrow publications by Index Families, Publication Types, Topics and more>			
Index Families			
Hide Filters			
Index Families	1) WTI Crude Oil at \$30 a Barrel More Likely Than \$50 in 2H	BI	06:12
■ Bloomberg AusBond	2) Absent Poor Weather, Corn Piles to Pressure Agriculture Prices	BI	06:06
■ Bloomberg Barclays	3) Copper \$5,000 More Likely Than \$7,000 in Enduring Bear Market	BI	06/29
■ Bloomberg Commodity	4) Gold \$3,000? Meh, If Following Financial Crisis and QE Guide	BI	06/29
■ Bloomberg Currency	5) A Tale of Two Metals - The Enduring Gold Bull vs. Copper Bear	BI	06/29
■ Bloomberg Equity	6) Indices   Bloomberg AusBond/NZBond - End-of-Month Rept, Jun 2020	BI	06/28
■ Bloomberg Strategies	7) Indices   Accessing Bloomberg Barclays Index Data on the Terminal	BI	06/26
Publication Types	8) Indices   Bloomberg Barclays MSCI Green Bond Index: July 2020	BI	06/26
■ Announcements	9) Indices   Benchmark Index Duration and Rebal Forecast - Jul 2020	BI	06/26
■ BI Research	10) Unconventional EM Policy Reduces Capital-Account Vulnerability	BI	06/26
■ Commodity Monthly	11) Food Inflation Anticipation? Corn & Soybean ETFs vs. the Bear	BI	06/26
■ Duration Extension	12) Indices   Bloomberg Galaxy Crypto Index June Rebal Update	BI	06/25
■ EOM Issuance Reports	13) Indices   Update to Summary of June Index Duration Changes	BI	06/25
■ Fact Sheets	14) Indices   US Enhanced Inflation Index (Series-L)	BI	06/25
■ GFOI Reports	15) Unfavorable Commodity Technicals Portend More QE and Higher Gold	BI	06/25
■ Linker Monthly Report	16) Broad Commodities' Deflationary Trend Set to Stay the Course	BI	06/25
■ Mid-Month Reports	17) Indices   Pacific Gas & Electric Reinstatement Treatment	BI	06/24
■ Month-in-Review	18) 格下げ銘柄は投資適格債で格上げ銘柄の3倍。ハイールド債では16倍	BI	06/24
■ Primers & Guides	19) Not Out of the Woods Yet, So Don't Discount Oil Storage Concerns	BI	06/24
■ Quantitative Research	20) Oil Volume May Respond Sooner Than Expected With Price Recovery	BI	06/24
■ Return Attribution	21) Pandemic Stresses Aramco's Need to Diversify Downstream in Asia	BI	06/24
■ Rule Changes	22) Indices   China Policy Bank 1-5 Year Index	BI	06/24
■ Tech Notes/Revisions	23) Indices   New US Treasury Issues & Fed Purchases Impact Jun 2020	BI	06/24
	24) Indices   AusBond Inclusion of ONTARIO and BANK OF QUEENSLAND	BI	06/24

## Focus on relevant industries

### ICS <GO> – Classification Browser

The Classification Browser provides access to the Bloomberg Barclays 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 >	Equity Screening   EQS >
■ Government-Related	795622		
■ Corporate	14041792	Member Securities	Amt Out   Composite Rtg
■ Securitized	4279657	1) JINSAN 3.3 12/29/22	15.00T N.A.
■ Funds	853137	2) KORMSB 1.74 04/02/21	12.95T N.A.
■ Commodities	133843	3) KORMSB 1.81 02/02/21	12.28T N.A.
■ Municipals	6348461	4) KORMSB 1.585 06/02/21	11.70T N.A.
■ Cash	1263	5) IADB 7 7/8 03/14/23	11.47T NR
■ Derivatives	0	6) KORMSB 1.315 10/02/21	11.20T N.A.
■ Unknown	11602	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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