

Bloomberg & Bloomberg Barclays Indices

Bloomberg Barclays 20-30 Year Treasury Strips Index	The Bloomberg Barclays 20-30 Year Treasury Strips Index includes zero-coupon U.S. Treasury securities (Treasury STRIPS) which are backed by the full faith and credit of the U.S. government, with maturities ranging from 20 to 30 years. A Treasury STRIP represents a single coupon payment, or a single principal payment, from a U.S. Treasury security that has been “stripped” into separately tradable components.
Bloomberg Barclays Emerging Markets Aggregate Index	The Bloomberg Barclays Emerging Markets Aggregate Index measures the performance of hard currency Emerging Markets (EM) debt, including fixed and floating-rate U.S. dollar-denominated debt issued from sovereign, quasi-sovereign, and corporate EM issuers. Country eligibility and classification as EM is rules-based and reviewed annually using World Bank income group and International Monetary Fund country classifications.
Bloomberg Barclays Emerging Markets Government RIC Capped Index	The Bloomberg Barclays Emerging Markets Government RIC Capped Index includes fixed and floating-rate USD-denominated debt issued by emerging market government issuers including government-owned, government-guaranteed, and government-sponsored entities. To qualify for index inclusion, securities must have at least \$500 million par outstanding, and have at least one year until final maturity. Investment grade, high yield, and unrated securities qualify for inclusion. The index meets Regulated Investment Company (RIC) diversification guidelines.
Bloomberg Barclays Global Aggregate ex-USD Index	The Bloomberg Barclays Global Aggregate ex-USD Index measures the performance of global investment grade fixed-rate debt markets that excludes USD-dominated securities.
Bloomberg Barclays Global Aggregate Index	The Bloomberg Barclays Global Aggregate Index measures the performance of global investment grade fixed-rate debt markets, including the U.S. Aggregate, the Pan-European Aggregate, the Asian-Pacific Aggregate, Global Treasury, Eurodollar, Euro-Yen, Canadian, and Investment Grade 144A index-eligible securities.

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Bloomberg Barclays Global Inflation-Linked Index

The Bloomberg Barclays Global Inflation-Linked Index (Series-L) measures the performance of investment-grade, government inflation-linked debt from 12 different developed market countries. Investability is a key criterion for inclusion of markets in this Bloomberg Barclays Global Inflation-Linked Index, and it is designed to include only those markets in which a global government linked fund is likely and able to invest.

Bloomberg Barclays Global Treasury ex-U.S. Capped Index

The Bloomberg Barclays Global Treasury ex-U.S. Capped Index measures the performance of fixed-rate, local currency government debt of investment grade countries, including both developed and emerging markets except the United States. For each index, Barclays maintains two universes of securities: the Returns (Backward) and Statistics (Forward) Universes. The composition of the Returns Universe is rebalanced at each month-end and represents the fixed set of bonds on which index returns are calculated for the next month. The Statistics Universe is a forward-looking projection that changes daily to reflect issues dropping out of and entering the index, but is not used for return calculations. On the last business day of the month (the rebalancing date), the composition of the latest Statistics Universe becomes the Returns Universe for the following month.

Bloomberg Barclays High Yield Very Liquid Index

The Bloomberg Barclays High Yield Very Liquid Index measures the Bloomberg Barclays U.S. High Yield Very Liquid Index (VLI), which is a component of the U.S. Corporate High Yield Index. It is designed to track a more liquid component of the USD-denominated, high yield, fixed-rate corporate bond market. The U.S. High Yield VLI uses the same eligibility criteria as the U.S. Corporate High Yield Index, but includes only bonds that have a minimum amount outstanding of \$500 million and less than five years from issue date. The index also limits the exposure of each issuer to 2% of the total market value and redistributes any excess market value index-wide on a pro rata basis.

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Bloomberg Barclays Municipal 1-10 Year Blend 1-12 Year Index	The Bloomberg Barclays Municipal 1-10 Year Blend 1-12 Year Index measures the performance of short and intermediate components of the Barclays Municipal Bond Index — an unmanaged, market value-weighted index which covers the U.S. investment grade, tax-exempt bond market.
Bloomberg Barclays Municipal 1-15 Year Index	The Bloomberg Barclays Municipal 1-15 Year Index measures the performance of USD-denominated long-term, tax-exempt bond market with maturities of 1-15 years, including state and local general obligation bonds, revenue bonds, insured bonds, and pre-refunded bonds.
Bloomberg Barclays Municipal 1-3 Year Index	The Bloomberg Barclays Municipal 1-3 Year Index measures the performance of USD-denominated long-term, tax-exempt bond market with maturities of 1-3 years, including state and local general obligation bonds, revenue bonds, insured bonds, and pre-refunded bonds.
Bloomberg Barclays Municipal Index	The Bloomberg Barclays Municipal Index measures the performance of the Bloomberg Barclays U.S. Municipal bond market, which covers the USD-denominated Long-Term tax-exempt bond market with four main sectors: state and local general obligation bonds, revenue bonds, insured bonds, and pre-refunded bonds.
Bloomberg Barclays Municipal Managed Money Intermediate Index	The Bloomberg Barclays Municipal Managed Money Intermediate Index measures the performance of the publicly traded municipal bonds that cover the USD-denominated intermediate term tax-exempt bond market, including state and local general obligation bonds, revenue bonds, insured bonds, and pre-refunded bonds. It is rules-based and market-value weighted.
Bloomberg Barclays Municipal Managed Money Long Index	The Bloomberg Barclays Municipal Managed Money Long Index measures the performance of the publicly traded municipal bonds that cover the USD-denominated long term tax-exempt bond market, including state and local general obligation bonds, revenue bonds, insured bonds, and pre-refunded bonds. It is rules-based and market-value weighted.

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Bloomberg Barclays Municipal Managed Money Short Index	The Bloomberg Barclays Municipal Managed Money Short Index measures the performance of the tax-exempt bond market and the investment grade fixed rate bond market, with index components for education, government public service, and transportation & utility with remaining time to maturity of 1-5 years. It is a rules-based, market-value-weighted index. This index is the MM Short (1-5) component of the Managed Money index.
Bloomberg Barclays Municipal Managed Money Short Intermediate Index	The Bloomberg Barclays Municipal Managed Money Short Intermediate Index measures the performance of the publicly traded municipal bonds that cover the USD-denominated short/intermediate term tax-exempt bond market, including state and local general obligation bonds, revenue bonds, insured bonds, and pre-refunded bonds. It is rules-based and market-value weighted.
Bloomberg Barclays U.S. Agency Index	The Bloomberg Barclays U.S. Agency Index measures the performance of the agency sector of the U.S. government bond market.
Bloomberg Barclays U.S. Aggregate 1-3 Year Index	The Bloomberg Barclays U.S. Aggregate 1-3 Year Index measures the performance of investment grade, USD-denominated, fixed-rate taxable bond market securities with maturities of 1-3 years, including Treasuries, government-related and corporate securities, mortgage-backed securities (MBS; agency fixed-rate and hybrid ARM pass-throughs), asset backed securities, and commercial MBS. It rolls up into other Barclays flagship indices, such as the multi-currency Global Aggregate Index and the U.S. Universal Index, which includes high yield and emerging markets debt.
Bloomberg Barclays U.S. Aggregate Bond Index	The Bloomberg Barclays U.S. Aggregate Bond Index measures the performance of investment grade, U.S. dollar-denominated, fixed-rate taxable bond market, including Treasuries, government-related and corporate securities, MBS (agency fixed-rate and hybrid ARM pass-throughs), ABS, and CMBS. It rolls up into other Barclays flagship indices, such as the multi-currency Global Aggregate Index and the U.S. Universal Index, which includes high yield and emerging markets debt.

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Bloomberg Barclays U.S. Aggregate Float Adjusted Index	The Bloomberg Barclays U.S. Aggregate Float Adjusted Index measures the performance of a new benchmark of the broad fixed-rate USD-denominated investment grade bond market that excludes securities held in the Federal Reserve System Open Market Account.
Bloomberg Barclays U.S. Aggregate Index	The Bloomberg Barclays U.S. Aggregate Index measures the performance of investment grade, U.S. dollar-denominated, fixed-rate taxable bond market, including Treasuries, government-related and corporate securities, MBS (agency fixed-rate and hybrid ARM pass-throughs), ABS, and CMBS. It rolls up into other Barclays flagship indices, such as the multi-currency Global Aggregate Index and the U.S. Universal Index, which includes high yield and emerging markets debt.
Bloomberg Barclays U.S. Convertible Liquid Bond Index	The Bloomberg Barclays U.S. Convertible Liquid Bond Index measures the performance of USD-denominated convertibles that are sold in the U.S. market and publicly traded in the U.S. including coupon bonds, original issue discounts, zeroes, mandatories, and preferred. Qualifying securities must have at least \$50 million in market value. Qualifying companies must have a significant revenue footprint in the United States. It is capitalization weighted.
Bloomberg Barclays U.S. Corp 1-3 Year Index	The Bloomberg Barclays U.S. Corp 1-3 Year Index measures the performance of investment grade securities which are selected by a market value process with maturity of 1-3 years. The index includes publicly issued USD-denominated corporate issues that have a remaining maturity of greater than or equal to 1 year and less than 3 years, are rated investment grade (must be Baa3/BBB- or higher using the middle rating of Moody's Investor Service, Inc., Standard & Poor's, and Fitch Rating), and have \$250 million or more of outstanding face value.
Bloomberg Barclays U.S. Corporate 10+ Year Index	The Bloomberg Barclays U.S. Corporate 10+ Year Index measures the performance of the investment grade, USD-denominated, fixed-rate, taxable corporate bond market securities with maturities of 10 years and greater.

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Bloomberg Barclays U.S. Corporate High Yield Index	The Bloomberg Barclays U.S. Corporate High Yield Index measures the performance of USD-denominated, non-investment grade, fixed-rate, taxable corporate bonds, including corporate bonds, fixed-rate bullet, putable, and callable bonds, SEC Rule 144A securities, Original issue zeroes, Pay-in-kind (PIK) bonds, Fixed-rate and fixed-to-floating capital securities.
Bloomberg Barclays U.S. Credit 5-10 Year Index	The Bloomberg Barclays U.S. Credit 5-10 Year Index measures the performance of the U.S. corporate and a non-corporate component with maturities of 5-10 years that includes foreign agencies, sovereigns, supranationals, and local authorities. It is a subset of the U.S. Government/Credit Index and the U.S. Aggregate Index.
Bloomberg Barclays U.S. Credit A+ Long Index	The Bloomberg Barclays U.S. Credit A+ Long Index measures the performance of the U.S. corporate and a non-corporate component with maturities of 10 years and greater that includes foreign agencies, sovereigns, supranationals, and local authorities. It applies a more or less stringent set of constraints to any existing index. The index is a subset of the U.S. Government/Credit Index and the U.S. Aggregate Index.
Bloomberg Barclays U.S. Credit Corp 5-10 Year Index	The Bloomberg Barclays U.S. Credit Corp 5-10 Year Index measures the performance of the investment grade, USD-denominated, fixed-rate, taxable corporate bond market with maturities of 5-10 years.
Bloomberg Barclays U.S. Government Credit Intermediate Index	The Bloomberg Barclays U.S. Government Credit Intermediate Index measures the performance of the non-securitized component of the U.S. Aggregate Index with maturities of 1-10 years, including Treasuries, government-related issues, and corporates. It is a subset of the U.S. Aggregate Index.
Bloomberg Barclays U.S. Government Credit Long Index	The Bloomberg Barclays U.S. Government Credit Long Index measures the performance of the non-securitized component of the U.S. Aggregate Index with maturities of 10 years and greater, including Treasuries, government-related issues, and corporates. It is a subset of the U.S. Aggregate Index.

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Bloomberg Barclays U.S. Government Intermediate Index	The Bloomberg Barclays U.S. Government Intermediate Index measures the performance of the U.S. Treasury and U.S. agency debentures with maturities of 1-10 years. It is a component of the U.S. Government/Credit Index and the U.S. Aggregate Index.
Bloomberg Barclays U.S. Long Government Credit Float Adjusted Index	The Bloomberg Barclays U.S. Long Government Credit Float Adjusted Index measures the performance of the non-securitized component of the U.S. Aggregate index with maturities of 10 years and greater. It uses alternative weighting schemes instead of market value weights.
Bloomberg Barclays U.S. MBS Index	The Bloomberg Barclays U.S. MBS Index measures the performance of the agency mortgage-backed pass-through securities (both fixed-rate and hybrid ARM) issued by Ginnie Mae (GNMA), Fannie Mae (FNMA), and Freddie Mac (FHLMC).
Bloomberg Barclays U.S. Treasury 1-3 Year Index	The Bloomberg Barclays U.S. Treasury 1-3 Year Index measures the performance of public obligations of the U.S. Treasury with maturities of 1-3 years, including securities that roll up to the U.S. Aggregate, U.S. Universal, and Global Aggregate indices.
Bloomberg Barclays U.S. Treasury Index	The Bloomberg Barclays U.S. Treasury Index measures the performance of public obligations of the U.S. Treasury, including securities that roll up to the U.S. Aggregate, U.S. Universal, and Global Aggregate Indices.
Bloomberg Barclays U.S. Treasury Inflation Notes 10+ Year Index	The Bloomberg Barclays U.S. Treasury Inflation Notes 10+ Year Index measures the performance of the U.S. Treasury Inflation Protected Securities (TIPS) market with maturities of 10 years and greater.
Bloomberg Barclays U.S. Treasury Inflation Notes Value Unhedged Index	The Bloomberg Barclays U.S. Treasury Inflation Notes Value Unhedged Index measures the unhedged performance of the U.S. Treasury Inflation Protected Securities (TIPS) market.

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Bloomberg Barclays U.S. Treasury Inflation-Linked Bond (Series-L) Index	The Bloomberg Barclays U.S. Treasury Inflation-Linked Bond Index (Series-L) measures the performance of the U.S. Treasury Inflation Protected Securities (TIPS) market. Federal Reserve holdings of U.S. TIPS are not index eligible and are excluded from the face amount outstanding of each bond in the index. The U.S. TIPS Index is a subset and the largest component of the Global Inflation-Linked Bond Index (Series- L).
Bloomberg Barclays U.S. Treasury Long Index	The Bloomberg Barclays U.S. Treasury Long Index measures the performance of public obligations of the U.S. Treasury with maturities of 10 years and greater, including securities that roll up to the U.S. Aggregate, U.S. Universal, and Global Aggregate Indices.
Bloomberg Barclays U.S. Treasury U.S. TIPS Index	The Bloomberg Barclays U.S. Treasury U.S. TIPS Index measures the performance of rules-based, market value-weighted, inflation-protected securities issued by the U.S. Treasury. It is a subset of the Global Inflation-Linked Index (Series-L).
Bloomberg Barclays U.S. Universal Index	The Bloomberg Barclays U.S. Universal Index measures the performance of USD-denominated, taxable bonds that are rated either investment grade or high-yield. It represents the union of the U.S. Aggregate Index, U.S. Corporate High Yield Index, Investment Grade 144A Index, Eurodollar Index, U.S. Emerging Markets Index, and the non-ERISA eligible portion of the CMBS Index.
Bloomberg Barclays USFRN < 5 Year Index	The Bloomberg Barclays USFRN < 5 Year Index measures the performance of the USD-denominated, investment grade, floating-rate notes across corporate and government-related sectors. It is a subset of the U.S. Floating Rate Note with minimum of 1 month and maximum of 4.9999 years to final maturity.
Bloomberg Commodity Index	The Bloomberg Commodity Index measures the performance of future contracts on physical commodities which traded on U.S. exchanges and London Metal Exchange. The commodity weightings are based on production and liquidity, subject to weighting restrictions applied annually.