Bloomberg Fixed Income Analysis

Economics and Overview

ECO, ECOS	Economic indicators, Economic estimates
ECST, ECRP	World econ stats, Chart with economic impact (survey, actual, revised)
WB	World Bond Markets
PX1, BTMM	US Treasury Summary, Treasury Market Summary
MAPD	Debt volume by sector
CDS, GCDS	CDS main menu, browse historical CDS values

Fixed Income Security Types

<GOVT> (F2)	Treasuries	**<M-MKT> (F5)**	Money Markets
<CORP> (F3)	Corporates (includes Agencies)	**<MUNI> (F6)**	Municipals
<MTGE> (F4)	Mortgages		

US Treasuries

G <GOVT>	Displays on-the-run Treas. & YTM
T <GOVT>	Displays Treas. in coupon order
S <GOVT>	Displays Treas. strips
CT10	Current 10 Yr (CB1,2,3,6,12 CT2,3,5,7,10,30)
GT10	Generic 10 Yr (CB1,2,3,6,12, GT2,3,5,7,10,30)
PX, PX1, PX2-8	Agency/Government menu, current & near-off-the-run, later maturity Treas.
T $3\frac{3}{8}$ 11/15/19 Govt	Load Treas. with 3 3/8 coupon and maturity of 11/15/19

Yield Curve Analysis

CURV, CURV2	Main menu for Bloomberg curve functions, most popular curves
C15	Historical US Treasury yield curve analysis
FWCV, FWCM	Forward US Treas. yield curves, Forward US Treas. yield matrix
YCRV	Yield curve analysis by geography, rating, or industry
IYC	Menu for yield curve analysis
IYC1	Single curve (including Treasuries, Agencies, Swaps)
IYC4	Intraday change – yesterday to today
IYC6	Single curve, historical spreads – give two dates
IYC8, IYC9	Historical returns, Horizon return analysis
FMC	Fair market curves – universe of securities divided up into groups
FMCH	Historical fair market curves – look at changes in spreads over time
FMCS, FMHS	Yield spread – in table and curve format, historical yield spread
FMCI	Tickers to analyze for curves
CURV <Corp>	Bloomberg curve search
BYOC	Build-your-own-curve

Individual Bond Analysis

DES, ISSD	Description of issuer, issuer information & capital structure overview
CRPR	Credit profile – rating agency information
DDIS	Issuer debt distribution
CN, CN1	News for specific issuer, latest news article for specific issuer
GP, GPO, GY	Historical prices and yields
YA, YAS	Yield analysis, Yield / spread analysis
PT	Price / yield table
TRA	Total return analysis – horizon return given yield shifts
DURA	Duration analysis – changes in duration given yield shifts
HZ1-5	Horizon analysis
SRCH	Bond search

Relative Value

RV, RVM	Historical yield spread relative to maturity
RVF	Compares yield to BB fair value curve
RVFP	Compares price to BB fair price
CBS	Comparable bond spreads
COMP	Comparative returns

Mortgages

GEO	Geographic distribution of loans
CLC	Collateral composition
CLD, PDI	Historical PSA factors
PDD	History of principal and interest payments
PDS	Historical payment speeds
CFG, CFT	Project cash flows at different speeds (graph, table)
CPG, CPH	Generic prepayment history (graph, table)
VALL	Dealer forecasts of speed
WALG	Weighted average life chart (by dealer)
OAS1	Analyze option adjusted spreads