

# Bloomberg US Convertible Liquid Bond Index

The rules of this Index are described in [Bloomberg Global Convertibles Composite Index](#) ("Parent Index") with the exception of the "Features Specific to this Index" described below. These documents collectively constitute the index methodology for this Index.

The Bloomberg US Convertibles Liquid Bond Index tracks the performance of USD denominated convertible securities with a minimum amount issued of \$350mn and a minimum amount outstanding of \$250mn. The index inception date is January 1, 2003.

<b>Index ID</b>	5921
<b>Base Currency Index Ticker</b>	I05921US / BCS5TRUU: Total Return USD Unhedged

## Features Specific to this Index

<b>Currency</b>	USD
<b>Minimum Liquidity Requirements</b>	Minimum par amount: <ul style="list-style-type: none"><li>• &gt;= USD 350mn Amount Issued</li><li>• &gt;= USD 250mn Amount Outstanding<sup>1</sup></li></ul>
<b>Maturity</b>	At least 31 days until maturity

## Publication Currency

Bloomberg may offer this index in additional currencies for both unhedged and hedged indices.

- See Appendix 2 of the [Bloomberg Fixed Income Index Methodology](#) for Currency Hedging and Currency Returns.
- See Appendix 12 of the [Bloomberg Fixed Income Index Methodology](#) for Index Identification and Publication Currency.

<sup>1</sup> Accreted face value for Zeros / Original Issue Discounts (OID)

### Environmental, Social and Governance (ESG) Disclosures

This Index does not take into account any ESG factors or pursue any ESG objectives. Please refer to the [Bloomberg Fixed Income Methodology](#) for ESG disclosures.

### Document Version History

Date	Update
September 2024	Publication in new format

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