

Bloomberg US Convertibles Cash Pay Bond > 250mn 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 Cash Pay Bond > \$250mn Index tracks the performance of USD-denominated cash pay convertible securities with minimum amount outstanding of \$250mn. The index inception date is January 1, 2003.

Index ID	31554
Base Currency Index Ticker	I31554US / BCT5TRUU: Total Return USD Unhedged

Features Specific to this Index¹

Currency	USD
Security Type	Cash Pay bonds
Minimum Liquidity Requirements	>= \$250mn
Exclusions	Banking deals where the convertible bond does not convert to the stock of the bond issuer ²

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.

¹ CUSIPs 530715AG, 530715AL, 31620RAE, 18538TAG, 530610AC, 795435AE, 31620RAD, 795435AD and 530610AA are excluded from the index

² Please see the [related announcement](#) for additional details

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
February 2024	Publication in new format

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