Bloomberg U.S. Treasury 10+ Yr Enhanced Yield and Cpn Select Index

The rules of this Index are described in [Bloomberg US Treasury 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 U.S. Treasury 10+ Yr Enhanced Yield and Cpn Select Index measures US dollar-denominated, fixed-rate, nominal debt issued by the US Treasury. The index is based on the [Bloomberg US Treasury: Long Index](#) and is optimized to maximize coupon and yield by selecting 30 bonds to be included in the index. The index was created in August 2024, with history backfilled to January 2019.

Index ID   38898

**Base Currency Index   I38898US: Total Return USD Unhedged
Ticker**

Features Specific to this Index

Maturity   At least ten years until final maturity, regardless of optionality

Amount Outstanding   USD 5 billion minimum par amount outstanding

Determination Date   The optimization is run once per month to update the projected universe on the fourth-to-last business day (T-3) prior to month-end using T-4 prices and positions

Optimization Constraints and Calculations

Overview

The objective of the optimizer is to maximize the index coupon and yield to worst while ensuring the index remains at 30 bonds and weight of securities do not deviate beyond a certain range relative to the base index (Bloomberg US Treasury: Long Index).

Optimization Goals

#	Name	Calculation	Unit	Trade-Off
1	Yield to Worst	Weighted Average	%	1
2	Coupon	Weighted Average	%	1

Constraints

The following constraints are designated either "soft" or "hard" according to corresponding roles. Relative measures are relative to the base index (Bloomberg US Treasury: Long Index). The optimizer will limit solutions in reference to the following boundaries:

| # | Name | Calculation | Type | | Range | | | |
			Hard/Soft	Penalty	Measure	Unit	Lower	Upper
1	Holdings	Number of securities	Hard		Absolute	#	30	30
2	Turnover	Total Buy/Sell	Soft	0.1	Absolute	%		5
3	Bonds	Market Weight	Hard		Relative	%	-5	5
4	Bonds	Market Weight	Hard		Absolute	%	1	8

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1. No short positions are allowed.

2. No cash exposure (long or short) immediately after rebalance

3. Only securities eligible for the base index are eligible.

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.

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
August 2024	First publication

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