

# AGNC ICE GNMA 30-YEAR CURRENT COUPON INDEX



As of August 31, 2026

Ticker:  
AGNCG30C

Index Value:  
324.59

1Y Return  
2.31%

YTD Return  
0.16%

52 Week Range  
316.49 – 329.05

## Description

The AGNC ICE GNMA 30-Year Current Coupon Index tracks the performance of the 30-year fixed rate residential mortgage-backed securities guaranteed by Ginnie Mae that are trading closest to par value.

## Holdings

|                  |     |
|------------------|-----|
| 30 Year GNMA 5.5 | 97% |
| 30 Year GNMA 6.0 | 3%  |

## General Information

|                |                            |
|----------------|----------------------------|
| Asset Class    | Fixed Income               |
| Currency       | USD                        |
| Sector         | Collateralized/Securitized |
| Inception Date | 12/31/1996                 |
| Launch Date    | 07/01/2025                 |

## Total Return Last 10 Years<sup>1</sup>



## Index Characteristics

|                         |       |                        |       |
|-------------------------|-------|------------------------|-------|
| Weighted Average Coupon | 5.52% | Duration <sup>1</sup>  | 4.12  |
| Rating                  | AA1   | Convexity <sup>1</sup> | -1.79 |
| Yield                   | 5.52% | Maturity/WAL           | 7.84  |

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## Pool Cohort Construction and Index Rules & Methodology

The AGNC ICE GNMA 30-Year Current Coupon Index tracks the performance of US dollar denominated 30-year fixed rate residential mortgage pass-through securities publicly issued by Ginnie Mae (GNMA) in the US domestic market. 30-year fixed rate mortgage pools are included in the Index provided they have at least one year remaining term to final maturity and a minimum amount outstanding of at least \$5 billion per generic coupon and \$250 million per production year within each generic coupon. Only pools with the GNSF (Ginnie Mae Single Family Pools) and G2SF (Ginnie Mae II Single Family Pools) tickers are considered for inclusion.

Notwithstanding the foregoing criteria, the following pools are excluded from the Index:

1. Pools comprised of other pools (for example, Megas, Giants, Supers, and Platinums), and
2. Hybrid, interest-only, balloon, mobile home, graduated payment, and quarter coupon fixed rate mortgages, as well as collateralized mortgage obligations.

The index is priced and rebalanced on the last calendar day of the month based on information available up to and including the third business day before the last business day of the month. New issues must settle on or before the following calendar month end to qualify for the coming month. No changes are made to constituent holdings other than on month end rebalancing dates.

At each rebalance date, a weighted average price is calculated for each coupon to identify the two coupon cohorts:

1. The coupon cohort with the highest weighted average price below 100 (the Lower Bound Straddle Coupon Rate).
2. The coupon cohort with the lowest weighted average price above 100 (the Upper Bound Straddle Coupon Rate).

The Lower Bound Straddle Coupon Rate and the Upper Bound Straddle Coupon Rate are then assigned relative weightings to generate an interpolated coupon rate with a price of 100, which represents the then-current coupon, and the outstanding principal balances of the underlying Agency MBS straddle coupon cohorts are adjusted to conform to the relative weightings of the two straddle coupons.

Accrued interest is calculated assuming same-day settlement. Cash flows from bond payments received during the month are retained in the index as cash until the end of the month and then removed during rebalancing. Cash does not earn any reinvestment income while held in the index.

Information concerning constituent bond prices, timing and conventions and index governance and administration is provided in the ICE Bond Index Methodologies, which can be accessed on the ICE [website](#) or by [email](#).

## Disclaimer

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## Footnotes

1. ICE estimates Duration and Convexity measures using its own interest rate and prepayment models to generate projected cash flows and forward curves. Market participants, including AGNC, use a variety of models to estimate Duration and Convexity and project cash flows and forward curves. Due to variation in model construction and inputs, estimates and projections produced by different models will vary from one another. Thus, the Duration and Convexity estimates and cash flow and forward curve projections for the index and its constituent securities provided by ICE may differ from estimates and projections that AGNC and other MBS market participants derive from the models that they use.