AGNC ICE UMBS 15-YEAR CURRENT COUPON INDEX

As of October 31, 2026

Ticker:	Index Value:	1Y Return	YTD Return	52 Week Range
AGNCU15C	299.55	1.08%	0.11%	295.03 – 302.54

Description

The AGNC ICE UMBS 15-Year Current Coupon Index tracks the performance of the 15-year fixed rate residential mortgage-backed securities guaranteed by Fannie Mae and Freddie Mac that are trading closest to par value.

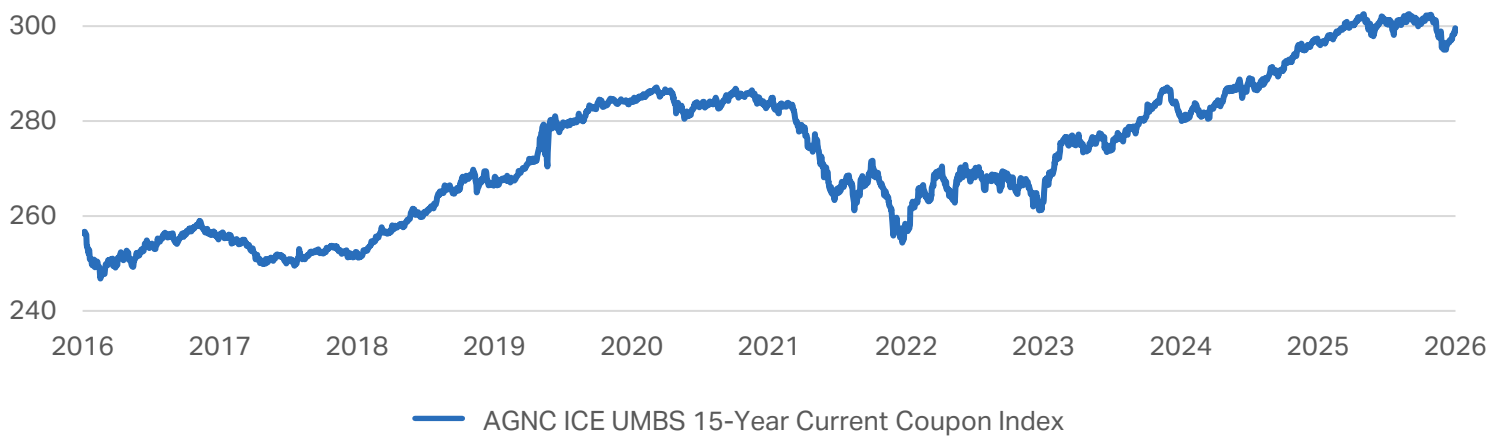
Holdings

15 Year UMBS 5.0	17%
15 Year UMBS 5.5	83%

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[1]



Index Characteristics

Weighted Average Coupon	5.42%	Duration[1]	3.11
Rating	AA1	Convexity[1]	-0.81
Yield	5.37%	Maturity/WAL	4.38

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Pool Cohort Construction and Index Rules & Methodology

The AGNC ICE UMBS 15-Year Current Coupon Index tracks the performance of 15-year fixed rate residential mortgage passthrough securities issued under the Uniform Mortgage-Backed Security (UMBS) program guaranteed by Fannie Mae and Freddie Mac. All 15-year fixed rate mortgage pools that have at least one year remaining 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 are included in the Index. Prior to the existence of the UMBS program, the historical index was comprised of RMBS issued by Fannie Mae and Freddie Mac.

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.