

AGNC ICE UMBS 30-YEAR CURRENT COUPON INDEX

As of May 31, 2026

Ticker:
AGNCU30C

Index Value:
312.68

1Y Return
5.82%

YTD Return
0.39%

52 Week Range
294.49 – 316.63

Description

The AGNC ICE UMBS 30-Year Current Coupon Index tracks the performance of the 30-year fixed rate residential mortgage-backed securities (RMBS) guaranteed by Fannie Mae and Freddie Mac that are trading closest to par value.

General Information

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

Holdings

30 Year UMBS 5.0	50%
30 Year UMBS 5.5	50%

Total Return Last 10 Years¹



Index Characteristics

Weighted Average Coupon	5.25%	Duration ¹	4.50
Rating	AA1	Convexity ¹	-1.91
Yield	5.23%	Maturity/WAL	8.07

AGNC ICE UMBS 30-YEAR CURRENT COUPON INDEX



As of May 31, 2026

Pool Cohort Construction and Index Rules & Methodology

The AGNC ICE UMBS 30-Year Current Coupon Index tracks the performance of 30-year fixed rate residential mortgage passthrough securities issued under the Uniform Mortgage-Backed Security (UMBS) program guaranteed by Fannie Mae and Freddie Mac. All 30-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

ICE Data Indices, LLC ("ICE Data") is the Administrator and the calculation agent for the AGNC ICE UMBS 30-Year Current Coupon Index (the "Index"). Additional information regarding the Index is available at indices.ice.com. You may not download, use, share, disclose, transmit, publish, distribute, disseminate, scrape, or commercialize the Index data contained herein. ICE DATA AND ITS THIRD-PARTY SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES, AND HEREBY EXPRESSLY DISCLAIM ALL WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE WITH RESPECT TO THE INDEX, INDEX VALUES OR ANY DATA INCLUDED THEREIN. AS WELL AS WITH RESPECT TO THE CALCULATION AND DISSEMINATION OF SUCH INDEX. IN NO EVENT SHALL ICE DATA AND ITS THIRD-PARTY SUPPLIERS HAVE ANY LIABILITY FOR ANY SPECIAL, PUNITIVE, DIRECT, INDIRECT, OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS), EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

The AGNC ICE indices are provided for information purposes only. To the extent the index provides a general investment strategy, it does not take into account any specific needs or financial circumstances of any person, entity or group of persons or entities and should not be considered investment advice or a recommendation to buy or sell securities. Past performance of the index is not indicative of future performance. Actual ongoing or future performance will vary, perhaps materially, from the performance provided herein. The performance of each index does not include fees or costs of any financial instrument that references the index. Index levels for periods before the index's live date represent hypothetical data determined by retroactive application of a back-tested model, itself designed with the benefit of hindsight. Index information, data and values included on this website are provided on an "as is where is" basis and are subject to the disclaimers and other important disclosures included in ICE's *Bond Index Methodologies* available [here](#) or on ICE's [website](#). AGNC makes no representation or warranty, express or implied, with respect to the indices, any index value or data included therein, including any warranty of merchantability or fitness for a particular purpose, and any and all representations and warranties are hereby disclaimed.

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.