

Bloomberg MBS Conventional 15 Year Index

This document is intended to be read in conjunction with the [Bloomberg US MBS 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 MBS Conventional 15 Year Index tracks fixed-rate agency mortgage backed pass-through securities guaranteed by Fannie Mae (FNMA), and Freddie Mac (FHLMC) under the 15 year issuance program. The index was created in May 1997, with history backfilled to January 1, 1992.

Index ID 128

Base Currency Index Ticker I00128US / BCM5TRUU: Total Return USD Unhedged

Features Specific to this Index:

Maturity Pool cohorts must have a weighted average maturity (WAM) of at least one year and up to fifteen years.

Eligible Programs Fannie and Freddie Mac 15-year issuance.

Publication Currency:

Bloomberg may offer this index in additional base 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
February 2024	Publication in new format

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