Bloomberg GNMA 30 Year: 3 Coupon Index

The rules of this Index are described in the <u>Bloomberg US MBS Index</u> ("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 GNMA 30 Year: 3 Coupon Index represents the subset of the Bloomberg US MBS Index that includes US MBS Index securities which are issued under the Ginnie Mae 30 Year Issuance program and have a coupon of 3. This index was created in October 2012, with history backfilled to April 1, 2012.

Index ID 28848

Base Currency Index

BG3CTRUU / I28848US : Total Return USD Unhedged

Ticker

Features Specific to this Index

Eligible Program Ginnie Mae 30 Year Issuance program.

Eligible Coupon 3

Publication Currency

Bloomberg may offer this index in additional currencies for both unhedged and hedged indices.

- See Appendix 2 of the <u>Bloomberg Fixed Income Index Methodology</u> 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 <u>Bloomberg Fixed Income</u> <u>Methodology</u> for ESG disclosures.

Document Version History

Date	Update
June 2024	Publication in new format

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