

# Bloomberg U.S. MBS : Agency Fixed Rate MBS Index

The rules of this Index are described in the [Bloomberg US MBS Index](#) ("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 U.S. MBS : Agency Fixed Rate MBS Index represents the subset of the Bloomberg US MBS Index that excludes Hybrid ARM agency mortgage backed pass-through securities. There have been no index-eligible Hybrid ARM securities since April 2017, so this index has tracked the Bloomberg US MBS Index exactly since that time (as of the creation of this document in March 2024). This index was created in February 2007 with history backfilled to January 1, 1976.

**Index ID** 16160

**Base Currency Index Ticker** LD10TRUU / I16160US : Total Return USD Unhedged

## Features Specific to this Index

**Eligibility** Hybrid ARM securities are not eligible for inclusion.

## Publication Currency

Bloomberg may offer this index in additional 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
March 2024	Document Created

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