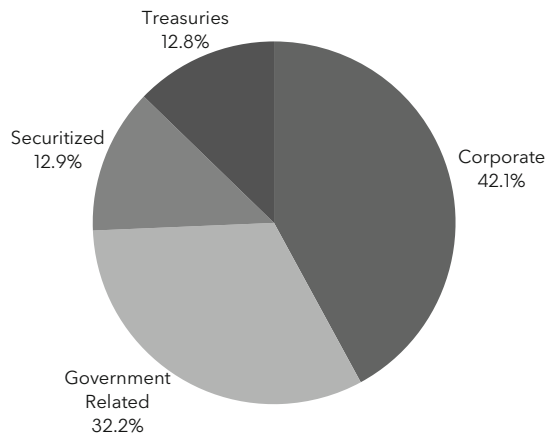


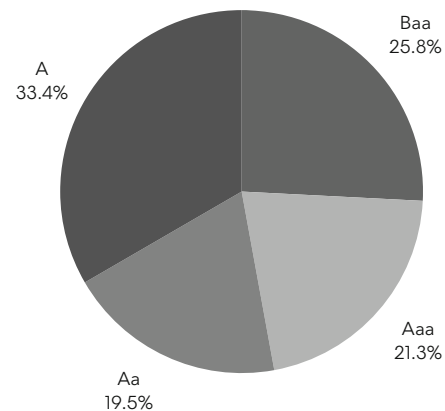
Global Aggregate ex-USD Float Adjusted RIC Capped Index

The Bloomberg Barclays Global Aggregate ex-USD Float-Adjusted RIC Capped Index is a customized subset of the Global Aggregate Index that meets the same diversification guidelines that a fund must pass to qualify as a regulated investment company (RIC). This multi-currency benchmark includes fixed-rate treasury, government-related, corporate and securitized bonds from developed and emerging markets issuers while excluding USD denominated debt. The Global Aggregate ex-USD Float Adjusted RIC Capped Index is largely comprised of two major regional aggregate components: the Pan-European Aggregate and the Asian-Pacific Aggregate Index. The index inception date is January 1, 2013.

Composition by Sector (MV%) - As of February 28, 2017



Composition by Quality (MV%) - As of February 28, 2017



Rules for Inclusion

Eligible Currencies

- Principal and interest must be denominated in one of the following eligible currencies:
 - Americas: CAD, CLP, MXN
 - Asian-Pacific: AUD, HKD, JPY, KRW, MYR, NZD, SGD, THB
 - EMEA: EUR, GBP, CHF, CZK, DKK, HUF, ILS, NOK, PLN, RUB, SEK, TRY, ZAR
- Eligible currencies will not necessarily have debt included in the index if no securities satisfy the inclusion rules.
- New currency inclusion is reviewed annually through the index governance process. To be considered for inclusion, new currency candidates must be rated investment grade and sufficiently tradable, convertible and hedgeable for international investors.

Quality

Securities must be rated investment grade (Baa3/BBB-/BBB- or higher) using the middle rating of Moody's, S&P, and Fitch after dropping the highest and lowest available ratings. When a rating from only two agencies is available, the lower is used. When a rating from only one agency is available, that is used to determine index eligibility. In cases where explicit bond level rating may be unavailable, other sources may be used to classify securities by credit quality.

- Local currency treasury and hard currency sovereign issues are classified using the middle issuer level rating from each agency for all outstanding bonds, even if bond level ratings are available.
- Expected ratings at issuance may be used to ensure timely index inclusion or to properly classify split-rated

Rules for Inclusion

	<p>issuers.</p> <ul style="list-style-type: none"> Unrated securities may use and issuer rating for index classification purposes if available. Unrated subordinated securities are included if a subordinated issuer rating is available. German Pfandbriefe are assigned ratings that are one full rating category above the issuer's unsecured debt. 				
Coupon	<ul style="list-style-type: none"> Fixed-rate coupon (including zero coupon). Callable fixed-to-floating rate bonds are eligible during their fixed-rate term only. Bonds with a step-up coupon that changes according to a predetermined schedule are eligible. 				
Amount Outstanding	<p>Fixed minimum issue sizes are set for all local currency markets:</p> <ul style="list-style-type: none"> 300mn: CAD, EUR, CHF, AUD 200mn: GBP 35bn: JPY 2bn: DKK, NOK, PLN, ZAR, ILS, HKD, MYR, TRY 2.5bn: SEK 10bn: MXN, CZK, THB 20bn: RUB 500mn: NZD, SGD 100bn: CLP 500bn: KRW <p>Prior to April 2013, non-G4 minimums were set by pegging each index-eligible currency to USD300mn (Americas), EUR300mn (EMEA), or JPY35bn (Asia) currency equivalents at the start of each year using FX rates as of previous November month-end.</p>				
Maturity	<ul style="list-style-type: none"> At least one year until final maturity, regardless of optionality. MBS must have a weighted average maturity of at least one year. CMBS and ABS must have a remaining average life of at least one year. Bonds that convert from fixed to floating rate, including fixed-to-float perpetuals, will exit the index one year prior to conversion to floating rate. Sub-indices based on maturity are inclusive of lower bounds. Intermediate maturity bands include bonds with maturities of 1 to 9.999 years. Long maturity bands include maturities of 10 years or greater. 				
Market of Issue	Publicly issued in the global and regional markets.				
Seniority of Debt	Senior and subordinated issues are included.				
Taxability	<ul style="list-style-type: none"> Only fully taxable issues are eligible. Dividend Received Deduction (DRD) and Qualified Dividend Income (QDI) eligible securities are excluded. 				
Security Types	<table border="0"> <thead> <tr> <th>Included</th> <th>Excluded</th> </tr> </thead> <tbody> <tr> <td> <ul style="list-style-type: none"> Bullet, puttable, sinkable/amortizing and callable bonds Original issue zero coupon and underwritten MTN Certificates of Deposit Fixed-rate and fixed-to-float (including fixed-to-variable) capital securities Loan Participation Notes (as of April 1, 2013) RUB- and TRY-denominated bonds (as of April 1, 2014) </td> <td> <ul style="list-style-type: none"> USD denominated bonds Contingent capital securities, including traditional CoCos and contingent write-down securities Bonds with equity-type features (e.g., warrants, convertibles, contingent capital securities) Inflation-linked bonds, floating-rate issues Fixed-rate perpetuals Private placements, retail bonds Sinkable Russian OFZ bonds issues prior to 2009 Structured notes and pass-through certificates Illiquid securities with no available internal or third-party price source </td> </tr> </tbody> </table>	Included	Excluded	<ul style="list-style-type: none"> Bullet, puttable, sinkable/amortizing and callable bonds Original issue zero coupon and underwritten MTN Certificates of Deposit Fixed-rate and fixed-to-float (including fixed-to-variable) capital securities Loan Participation Notes (as of April 1, 2013) RUB- and TRY-denominated bonds (as of April 1, 2014) 	<ul style="list-style-type: none"> USD denominated bonds Contingent capital securities, including traditional CoCos and contingent write-down securities Bonds with equity-type features (e.g., warrants, convertibles, contingent capital securities) Inflation-linked bonds, floating-rate issues Fixed-rate perpetuals Private placements, retail bonds Sinkable Russian OFZ bonds issues prior to 2009 Structured notes and pass-through certificates Illiquid securities with no available internal or third-party price source
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Rebalancing Rules

Frequency	For each index, Bloomberg maintains two universes of securities: the Returns (Backward) and the Projected (Forward) Universes. The composition of the Returns Universe is rebalanced at each month-end and represents the fixed set of bonds on which index returns are calculated for the next month. The Projected Universe is a forward-looking projection that changes daily to reflect issues dropping out of and entering the index but is not used for return calculations. On the last business day of the month (the rebalancing date), the composition of the latest Projected Universe becomes the Returns Universe for the following month.
Index Changes	During the month, indicative changes to securities (credit rating change, sector reclassification, amount outstanding changes, corporate actions, and ticker changes) are reflected daily in the Projected and Returns Universe of the index. These changes may cause bonds to enter or fall out of the Projected Universe of the index on a daily basis, but will affect the composition of the Returns Universe at month-end only, when the index is next rebalanced.
Reinvestment of Cash Flows	Intra-month cash flows from interest and principal payments contribute to monthly index returns but are not reinvested at a short-term reinvestment rate between rebalance dates. At each rebalancing, cash is effectively reinvested into the returns universe for the following month so that index results over two or more months reflect monthly compounding.
New Issues	Qualifying securities issued, but not necessarily settled on or before the month-end rebalancing date, qualify for inclusion in the following month's index if the required security reference information and pricing are readily available.

Pricing and Related Issues

Sources & Frequency	<p>All index-eligible bonds are priced on a daily basis. Pricing sources by region:</p> <ul style="list-style-type: none"> US Aggregate Index: Most index-eligible bonds are priced on a daily basis by Bloomberg's evaluated pricing service, BVAL. Certain segments of Eurodollar issues and LATAM USD-denominated bonds are priced by third party sources. Pan-European Aggregate Index: pricing is provided by a combination of BVAL and third-party sources. Prices for CHF-denominated bonds are sourced from the Swiss stock exchange. Asian-Pacific Aggregate Index: pricing is provided by a combination of BVAL and third-party sources on a daily basis. 144A/Eurodollar Indices: pricing is provided by a combination of BVAL and third-party sources. Canadian Index: pricing is provided by Reuters.
Timing	<p>Prices are snapped at the following times:</p> <ul style="list-style-type: none"> Canadian currency bonds: 4pm (Toronto time) Mexican currency bonds: 4pm (Mexico City time) Pan European currency bonds: 4:15pm (London time); 4pm (London time) for CHF-denominated securities. Asian currency bonds: 5pm (Sydney time) for AUD-denominated and NZD-denominated securities; 3pm (Tokyo time) for JPY-denominated securities; 5pm (Tokyo time) for all other securities. <p>If the last business day of the month is a public holiday in a major regional market, prices from the previous business day are used to price bonds in the particular market.</p>
Bid or Offer Side	Bonds in the index are priced on the bid side. The initial price for new corporate issues entering the index is the offer side; after the first month, the bid price is used. Japanese, Euro and Sterling treasury bonds use mid prices.
Settlement Assumptions	T+1 calendar day settlement basis for all bonds. At month-end, settlement is assumed to be the first calendar day of the following month, even if the last business day is not the last day of the month, to allow for one full month of accrued interest to be calculated.
Verification	Daily price moves for each security are analyzed by the index pricing team. Index users may also challenge price levels, which are then reviewed and updated as needed using input from various sources.
Currency Hedging	Returns hedged to various currencies are published for multi-currency indices. The indices' FX hedging methodology takes rolling one-month forward contracts that are reset at the end of each month and hedges each non-reporting

Pricing and Related Issues

currency-denominated bond in the index into the reporting currency terms. No adjustment is made to the hedge during the month to account for price movements of constituent securities in the returns universe of the index.

Calendar

The Global Aggregate ex USD Float-Adjusted RIC Capped Index is a global, multi-currency index that is generated every business day of the year except for January 1, the only holiday common to all regional calendars. During holidays observed by local markets, the index will still be generated using prices from the previous business day. FX rates are updated daily using WM Reuters 4pm (London) rates. FX forwards are also sourced from WM Company.

Accessing Index Data

Bloomberg Professional® service

Bloomberg benchmarks are the global standard for capital markets investors.

- INDEX<Go> – The Bloomberg Indices Introduction page is a dashboard for index-related information on the terminal. Find daily and monthly index returns for key indices from each index family as well as index publications including methodologies, factsheets, monthly reports, updates and alerts.
- IN<Go> – The Bloomberg Index Browser displays the latest performance results and statistics for the indices as well as history. IN presents the indices that make up Bloomberg's global, multi-asset class index families into a hierarchical view, facilitating navigation and comparisons. The "My Indices" tab allows a user to focus on a set of favorite indices.
- PORT<Go> – Bloomberg's Portfolio & Risk Analytics solution includes tools to analyze the risk, return, and current structure of indices. PORT includes tools to analyze performance of a portfolio versus a benchmark as well as models for performance attribution, tracking error analysis, value-at-risk, scenario analysis, and optimization.
- DES<Go> – The index description page provides transparency into the current and projected index universe including membership information, aggregated characteristics and returns, and historical data.

Bloomberg Indices Website (www.bloombergindices.com)

The index website makes available limited index information including:

- Index methodology and factsheets
- Current performance numbers for select indices

Data Distribution

Index subscribers may choose to receive index data in files. Files may include:

- Index level and/or constituent level returns and characteristics for any indices
- Automatic delivery of files via email or SFTP following the completion of the index production process after market close
- Clients may receive standard files or may customize file contents
- Index data is also available via authorized redistributors

Bloomberg Total Return Index Value Tickers: Global Aggregate ex USD Float-Adjusted RIC Capped and Related Indices

Ticker (USD Unhedged)	Index	Ticker (USD Unhedged)	Index
BGRCTRUU	Global Aggregate ex USD Float-Adjusted RIC Capped Index	LG01TRUU	Global Aggregate USD
LEGATRUU	Global Aggregate	LG38TRUU	Global Aggregate ex USD
LFGATRUU	Global Aggregate Float-Adjusted	LGA5TRUU	Global Aggregate 500mn

Total Return Index Values are available in other currencies and on a hedged basis. Attributes such as yield and duration, are also available. Please refer to Accessing Bloomberg Barclays Index Data Using Bloomberg Tickers for a full list of tickers and attributes that are available.

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