

FTSE QUALIFIED GLOBAL CONVERTIBLE INDEX

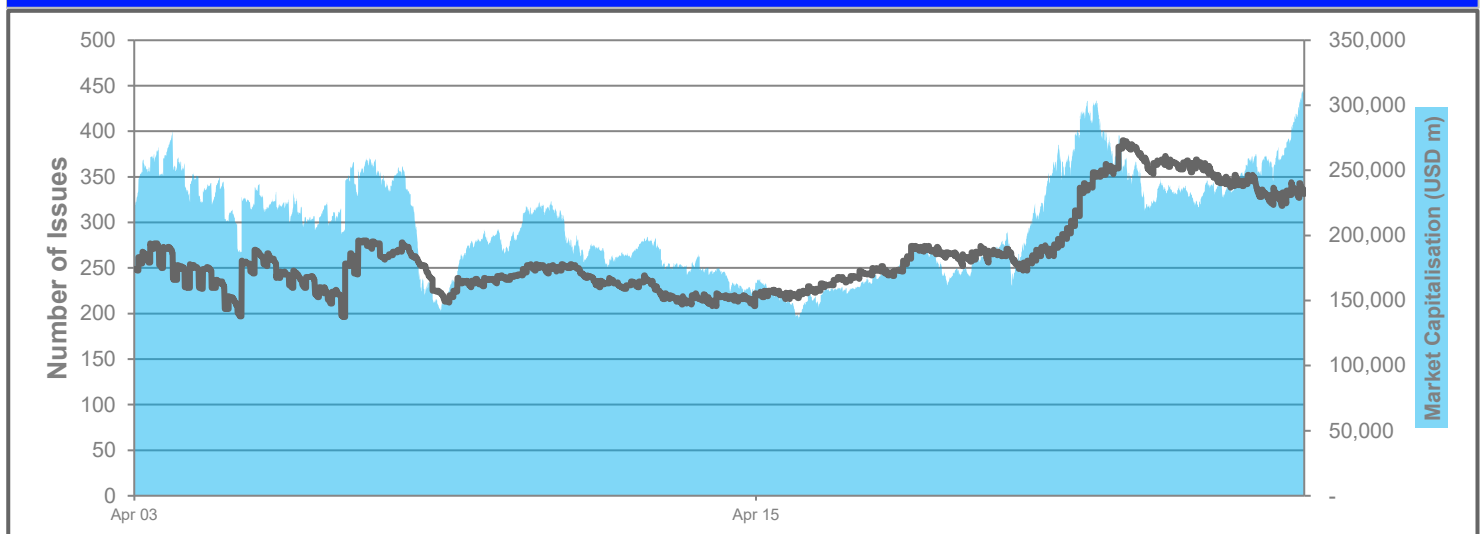
The FTSE Qualified Global Convertible Index is a Total Return Index designed to provide a broad measure of the performance of the investable, global convertible bond market. Qualifying fixed income securities may be rated investment grade or non-investment grade by a Recognised Rating Agency or unrated, may be issued with fixed or floating rates and must meet minimum size requirements in their local currency. Individual issuers are capped at 4% of the Index at the start of each month. The Index is rebalanced monthly to ensure the constituents' continued compliance with the Index rules though bonds may be removed from the Index during the month, as a result of corporate actions. Mandatory convertible bonds (i.e. convertible bonds which must be converted into equities at a given date), perpetual convertible bonds (i.e. convertible bonds which do not have a maturity date), and bonds issued under Rule 144a are excluded.

HISTORICAL INDEX VALUES*



Note: *Data prior to 10 September 2014 back calculated based on historic data – see below

HISTORICAL INDEX SIZE*



Note: *Data prior to 10 September 2014 back calculated based on historic data – see below

RULES FOR INCLUSION

Base Index	<ul style="list-style-type: none">• FTSE Global Convertible Index (full Methodology available at FTSE Qualified Global Convertible Index LSEG)• Only issues which are constituents of the Base Index may be members of the FTSE Qualified Global Convertible Index ("Index").																		
Excluded Issues	<ul style="list-style-type: none">• Issues with mandatory conversion at maturity.• Perpetual issues.• Preferred share issues• 144a issues																		
Issue size	<ul style="list-style-type: none">• No minimum issue size for retention in index.• Minimum Outstanding Issue Size required for addition to the Index as per table below. <table><tr><th>REGION</th><th>CURRENCY</th><th>THRESHOLD</th></tr><tr><td>US</td><td>USD</td><td>350m</td></tr><tr><td>Europe</td><td>EUR</td><td>375m</td></tr><tr><td>Asia ex Japan</td><td>USD</td><td>275m</td></tr><tr><td>Japan</td><td>JPY</td><td>22,000m</td></tr><tr><td>Other Markets</td><td>USD</td><td>275m</td></tr></table>	REGION	CURRENCY	THRESHOLD	US	USD	350m	Europe	EUR	375m	Asia ex Japan	USD	275m	Japan	JPY	22,000m	Other Markets	USD	275m
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REBALANCING RULES

Additions	<ul style="list-style-type: none"> Additions only at monthly rebalancing, applied at close on 2nd Wednesday of each month*.. <p><i>*In January, 3rd Wednesday if 1st January is a Wednesday.</i></p>
Deletions	<ul style="list-style-type: none"> Deletions aligned to deletions from Base Index – may be intra-month. No deletions other than when a constituent of the Index is deleted from the Base Index.
Issue Weights	<ul style="list-style-type: none"> Issues weighted by number of outstanding bonds Issue weights reduced in line with Base Index – may be intra-month. Issues weights will not be increased in line with Base Index except at monthly rebalancing. Issue weights capped at monthly rebalance to ensure total exposure to a single issuer or underlying issuer does not exceed 4%
Issue Weights	<ul style="list-style-type: none"> Proceeds from deletions during month held as cash in currency of proceeds until next monthly rebalancing. Proceeds from income received during month held as cash in currency of receipt until next monthly rebalancing. Proceeds from reduced issue weights held as cash in currency of receipt until next monthly rebalancing.

PRICING RULES

Source and Frequency	<ul style="list-style-type: none"> • Issues priced as per Base Index. • Index calculated every weekday.
Bid or Offer Side	<ul style="list-style-type: none"> • Additions are priced at Offer at addition. • Deletions are priced on Bid at removal* • Daily Index value calculated based on Bid. <p><i>*In certain circumstances (e.g. deletion at redemption) the price will be determined by the Index Manager in accordance with the Methodology.</i></p>
FX Rates	<ul style="list-style-type: none"> • Effective 11 December 2015, WM/Reuters Closing Spot Rates are used as the basis for FX rates used for Index calculations • Prior to 11 December 2015, the FX rates used for Index calculation were taken from Thomson Reuters as of 16:30 London time • FX rates used are published monthly at FTSE Qualified Global Convertible Index LSEG

HISTORICAL DATA

Data prior to 10 September 2014 has been calculated based on historic data.

Historic data for the period 11 December 2008 – 9 September 2014 was calculated when the Index was launched in September 2014. This historic data was calculated using the Thomson Reuters Qualified Global Index Methodology.

Historic data for the period 14 April 2003 – 10 December 2008 was calculated in June 2015 to provide an indication of performance in that period.

The calculation basis of the Base Index varied during the back calculation period and the back calculation has been carried out on the same basis as that used historically for the Base Index. The principal differences are listed below:

- Prior to 1 Jan 2008 the back calculation is based on Offer prices for Adds, Drops and daily valuations.
- Prior to July 2008 capping was not applied to the Index.

In addition, one selection rule for the Index is varied during the back calculation:

Prior to 17 Dec 2007 the Index selection rule which states that “Issues for which the only tranche in issue is a 144A tranche” are excluded is amended to be “Issues for which the only tranche in issue prior to 17 Dec 2007 is a 144A tranche” are excluded.

The back calculation has been carried out to generate the same index value and constituents at Close on 11 December 2008 as the

The information above is a limited summary of the Inclusion, Rebalancing and Pricing rules for the Index. For detailed information the FTSE Qualified Global Index Methodology available from [FTSE Qualified Global Convertible Index | LSEG](#) should be consulted.

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