

## Global Optima Index®

### GENERAL INFORMATION

INDEX INCEPTION DATE: **9 October 2017**

TICKER: **PIMGOPT Index**

WEBSITE: [pimcoindex.com/globaloptima](http://pimcoindex.com/globaloptima)

### INDEX CHARACTERISTICS (as of 11/30/2019)

Sector	Index Weight
International Equity	<b>29%</b>
U.S. Large Cap Equity	<b>23%</b>
Emerging Markets Equity	<b>21%</b>
U.S. Mid Cap Equity	<b>11%</b>
U.S. Aggregate Bonds	<b>9%</b>
U.S. Small Cap Equity	<b>7%</b>
Cash	<b>0%</b>
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Total Weighted Average Dividend Yield	<b>2.47%</b>

### Index Overview

The PIMCO Global Optima Index® (the "Index") is a quantitative, rules-based index designed to provide upside through a diversified range of global equity and U.S. fixed income markets. The Index equity allocations are diversified across U.S. large-, mid- and small-cap, international and emerging market equity markets based on key trading signals and quantitative insights. The Index also adjusts across equities and fixed income, on a daily basis, in order to achieve a risk tolerance of 7.5%. Cash may be added in rare instances during periods of extreme volatility.

The Index is designed to offer three powerful benefits:

- Equity focus for strong growth potential
- Global diversification for an enhanced opportunity set
- Design powered by PIMCO's time-tested investment insights

Three additional features provide enhanced return potential and transparency:

- Designed for total return by reinvesting dividends (see "Index Characteristics")
- No embedded index costs or fees
- No allowable leverage

### Index Performance – Trailing 15 Years



**Hypothetical back-test for illustrative purposes only.** The PIMCO Global Optima Index performance is based on back-tested performance prior to the actual launch of the index: The PIMCO Global Optima Index inception on 9 October 2017. Actual performance data is shown beginning 9 October 2017.

### About PIMCO

PIMCO is one of the world's premier fixed income investment managers. Since our founding in 1971 in Newport Beach, California, we have continued to bring innovation and expertise to our partnership with clients seeking the best investment solutions. Today our professionals work in 17 offices across the globe, united by a single purpose: creating opportunities for investors in every environment.

#### Historical Returns (as of 11/30/2019)

Period	Returns
YTD	9.9%
1-Month	1.7%
3-Month	5.1%
12-Month	7.4%
2-Year*	4.6%
(12/29/2000 - 11/30/2019)**	6.9%

**Hypothetical back-test for illustrative purposes only.**

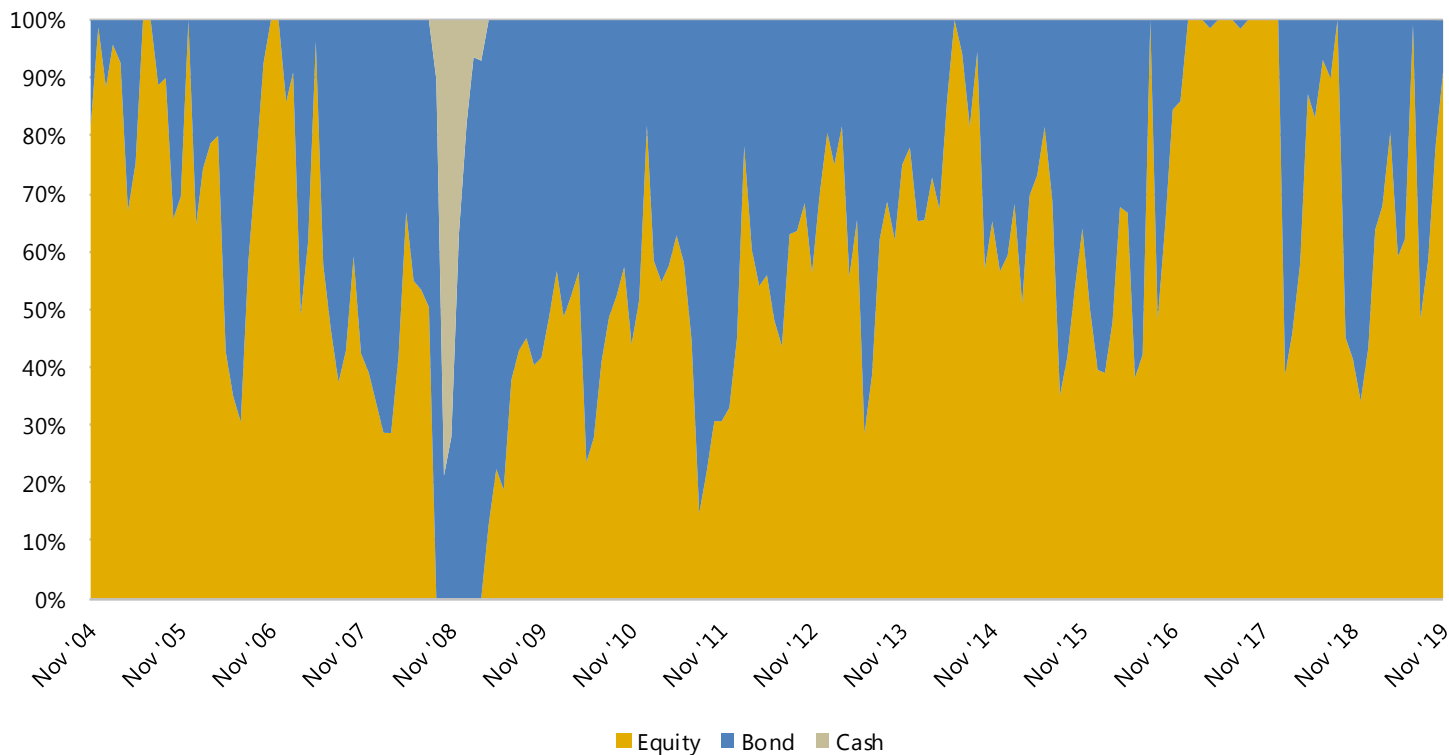
The PIMCO Global Optima Index performance is based on back-tested performance prior to the actual launch of the index: The PIMCO Global Optima Index inception on 9 October 2017. Actual performance data is shown beginning 9 October 2017.

\*Cumulative Performance

\*\*Annualized Performance

Calendar Year Performance	Returns
2018	-6.5%
2017	23.1%
2016	5.4%
2015	-3.6%
2014	0.7%
2013	12.4%
2012	8.3%
2011	0.7%
2010	12.1%
2009	16.5%
2008	-11.4%
2007	10.0%
2006	20.7%
2005	11.0%
2004	16.3%

#### Historical Index Weights - Trailing 15 Years (Month-End Allocations)



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**Past performance is not a guarantee or a reliable indicator of future results.** PIMCO Global Optima Index performance contains back-tested performance beginning 29 December 2000, which is prior to the actual launch of the index. The index inception on 9 October 2017.

**All investments** contain risk and may lose value. Investing in the **bond market** is subject to risks, including market, interest rate, issuer, credit, inflation risk, and liquidity risk. The value of most bonds and bond strategies are impacted by changes in interest rates. Bonds and bond strategies with longer durations tend to be more sensitive and volatile than those with shorter durations; bond prices generally fall as interest rates rise, and the current low interest rate environment increases this risk. Current reductions in bond counterparty capacity may contribute to decreased market liquidity and increased price volatility. Bond investments may be worth more or less than the original cost when redeemed. **Equities** may decline in value due to both real and perceived general market, economic and industry conditions.

**Hypothetical and simulated examples** have many inherent limitations and are generally prepared with the benefit of hindsight. There are frequently sharp differences between simulated results and the actual results. There are numerous factors related to the markets in general or the implementation of any specific investment strategy, which cannot be fully accounted for in the preparation of simulated results and all of which can adversely affect actual results. No representation is being made that any account, product, or strategy will or is likely to achieve profits, losses, or results similar to those shown.

PIMCO Global Optima Index methodology adjusts exposures to achieve a volatility target. It is possible that the index could realize a volatility greater than its target.

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