
Rebranding Details of Citi's Fixed Income Indexes

Official Rebranding of the Citi fixed income indexes

Following their acquisition by the London Stock Exchange Group (LSEG), Citi's fixed income indexes are being rebranded with new names. The transition to the new index names will be completed by July 31, 2018 at which time our index materials and platforms will be aligned. Clients must take the steps necessary to cease use of the "Citi" name and trademark previously permitted under the relevant Agreement as soon as practicable (and within the period for such cessation specified in your the Agreement, if applicable), but in any event, clients must cease such use no later than July 31, 2018. We will continue to update our websites and index materials throughout the course of this transition period and will continue to share updates with you as progress is made.

Major Indexes

The name of the indexes are changing from "Citi [Name of Index]" to "FTSE [Name of Index]." The index naming conventions will remain unchanged, only references to Citi will change to FTSE. Common abbreviations and acronyms such as WGBI will not change. Table 1 outlines the new names for major indexes.

Table 1. Rebranded index names for major indexes

Citi Fixed Income Index Names	Rebranded Index Names
Global Indexes	
Citi World Government Bond Index (WGBI)	FTSE World Government Bond Index (WGBI)
Citi World Government Bond Index – Developed Markets (WGBI-DM)	FTSE World Government Bond Index – Developed Markets (WGBI-DM)
Citi World Government Bond Index – Extended (WGBI-Extended)	FTSE World Government Bond Index – Extended (WGBI-Extended)
Citi World Government Bond Index – Japanese Investment Trust (WGBI-JIT)	FTSE World Government Bond Index – Japanese Investment Trust (WGBI-JIT)
Citi MPF World Government Bond Index	FTSE MPF World Government Bond Index
Citi Group-of-Five (G5) Government Bond Index	FTSE Group-of-Five (G5) Government Bond Index
Citi Group-of-Seven (G7) Government Bond Index	FTSE Group-of-Seven (G7) Government Bond Index
Citi After-Tax Bond Index	FTSE After-Tax Bond Index
Citi World Inflation-Linked Securities Index (WorldILSI)	FTSE World Inflation-Linked Securities Index (WorldILSI)
Citi World Broad Investment-Grade Bond Index (WorldBIG [®])	FTSE World Broad Investment-Grade Bond Index (WorldBIG [®])
Citi Sukuk Index	FTSE Sukuk Index
Citi World Money Market Index (WMMI)	FTSE World Money Market Index (WMMI)
Americas Indexes	
Citi US Broad Investment-Grade Bond Index (USBIG [®])	FTSE US Broad Investment-Grade Bond Index (USBIG [®])
Citi Core+3 Index	FTSE Core+3 Index
Citi Core+5 Index	FTSE Core+5 Index
Citi Mortgage Float-Adjusted Index	FTSE Mortgage Float-Adjusted Index
Citi Certificate-of-Deposit Index	FTSE Certificate-of-Deposit Index
Citi US Treasury Bill Index	FTSE US Treasury Bill Index
Citi US Treasury Benchmark (On-the-Run) Index	FTSE US Treasury Benchmark (On-the-Run) Index
Citi US Treasury Benchmark Yield Curve Average Index	FTSE US Treasury Benchmark Yield Curve Average Index
Citi US Treasury STRIPS Index	FTSE US Treasury STRIPS Index
Citi US High-Yield Market Index	FTSE US High-Yield Market Index
Citi US High-Yield Market Capped Index	FTSE US High-Yield Market Capped Index
Citi US Large Pension Fund Baseline Bond Index (USLPPF)	FTSE US Large Pension Fund Baseline Bond Index (USLPPF)
Citi Pension Liability Index	FTSE Pension Liability Index
Citi Pension Discount Curve	FTSE Pension Discount Curve
Citi Latin American Government Bond Index (LATAMGBI)	FTSE Latin American Government Bond Index (LATAMGBI)
Europe, Middle East, and Africa Indexes	
Citi Euro Inflation-Linked Securities Index (EuroILSI)	FTSE Euro Inflation-Linked Securities Index (EuroILSI)
Citi Euro Broad Investment-Grade Bond Index (EuroBIG [®])	FTSE Euro Broad Investment-Grade Bond Index (EuroBIG [®])
Citi EMU Government Bond Index (EGBI)	FTSE EMU Government Bond Index (EGBI)
Citi Jumbo Pfandbrief Index	FTSE Jumbo Pfandbrief Index
Citi European High-Yield Market Index	FTSE European High-Yield Market Index
Citi Eurodollar Index	FTSE Eurodollar Index
Citi Eurosterling Index	FTSE Eurosterling Index
Citi Euroyen Index	FTSE Euroyen Index
Citi Central Eastern Europe, Middle East, and Africa Government Bond Index (CEEMEAGBI)	FTSE Central Eastern Europe, Middle East, and Africa Government Bond Index (CEEMEAGBI)
Citi Middle East and North Africa Broad Bond Index (MENABBI)	FTSE Middle East and North Africa Broad Bond Index (MENABBI)

Table 1. Rebranded index names for major indexes

Citi Fixed Income Index Names	Rebranded Index Names
Asia Pacific Indexes (continued)	
Citi Asian Government Bond Index (AGBI)	FTSE Asian Government Bond Index (AGBI)
Citi Asian Government Extended Bond Index (AGBI Extended)	FTSE Asian Government Extended Bond Index (AGBI Extended)
Citi Asian Government Bond Investable Index (AGBI Investable)	FTSE Asian Government Bond Investable Index (AGBI Investable)
Citi Asia Pacific Government Bond Index (APGBI)	FTSE Asia Pacific Government Bond Index (APGBI)
Citi Asian Broad Bond Index (ABBI)	FTSE Asian Broad Bond Index (ABBI)
Citi Chinese Government and Policy Bank Bond Index (CNGPBI)	FTSE Chinese Government and Policy Bank Bond Index (CNGPBI)
Citi Chinese (Onshore CNY) Broad Bond Index (CNYBBI)	FTSE Chinese (Onshore CNY) Broad Bond Index (CNYBBI)
Citi Chinese (Onshore CNY) Broad Bond Index – Interbank (CNYBBI-Interbank)	FTSE Chinese (Onshore CNY) Broad Bond Index – Interbank (CNYBBI – Interbank)
Citi Dim Sum (Offshore CNY) Bond Index	FTSE Dim Sum (Offshore CNY) Bond Index
Citi Australian Broad Investment-Grade Bond Index (AusBIG®)	FTSE Australian Broad Investment-Grade Bond Index (AusBIG®)
Emerging Markets Indexes	
Citi Emerging Markets Government Bond Index (EMGBI)	FTSE Emerging Markets Government Bond Index (EMGBI)
Citi Emerging Markets Government Bond Index - Japanese Investment Trust (EMGBI-JIT)	FTSE Emerging Markets Government Bond Index - Japanese Investment Trust (EMGBI-JIT)
Citi Emerging Markets Inflation-Linked Securities Index (EMILSI)	FTSE Emerging Markets Inflation-Linked Securities Index (EMILSI)
Citi Emerging Markets US Dollar Government Bond Index (EMUSDGBI)	FTSE Emerging Markets US Dollar Government Bond Index (EMUSDGBI)
Citi Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)	FTSE Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped)
Citi Emerging Markets US Dollar Government Extended Bond Index (EMUSDGBI Extended)	FTSE Emerging Markets US Dollar Government Extended Bond Index (EMUSDGBI Extended)
Citi Emerging Markets US Dollar Government Capped Extended Bond Index (EMUSDGBI Capped Extended)	FTSE Emerging Markets US Dollar Government Capped Extended Bond Index (EMUSDGBI Capped Extended)
Citi Emerging Markets Broad Bond Index (EMUSDBBI)	FTSE Emerging Markets Broad Bond Index (EMUSDBBI)
Citi Emerging Markets Corporate Capped Extended Broad Bond Index (EMUSDBBI Corp Capped Extended)	FTSE Emerging Markets Corporate Capped Extended Broad Bond Index (EMUSDBBI Corp Capped Extended)
Alternatively-Weighted Indexes	
Citi Debt Capacity World Government Bond Index (DCWGBI)	FTSE Debt Capacity World Government Bond Index (DCWGBI)
Citi Time-Weighted US Fallen Angel Bond Index	FTSE Time-Weighted US Fallen Angel Bond Index

Note: WorldBIG, USBIG, EuroBIG, and AusBIG are registered service marks of FTSE Fixed Income LLC or its affiliates.

Rebranding of Sub-Indexes

The index family includes a broad array of currencies, regions, security types, and credit qualities. Sub-indexes are available in many combinations. The sub-index naming conventions will remain unchanged, only references to Citi are changing to FTSE. For references to credit quality, S&P nomenclature is used. Table 2 depicts a few examples of renaming for sub-indexes.

Table 2. Examples of the Rebranded Sub-index names

Citi Fixed Income Index Names	Rebranded Index Names
Citi World Government Bond 1-10 Years Index	FTSE World Government Bond 1-10 Years Index
Citi World Government Bond Index excluding Japan	FTSE World Government Bond Index excluding Japan
Citi USBIG [®] Credit Index	FTSE USBIG [®] Credit Index

Co-Branded Indexes

A number of indexes are developed in conjunction with our partners. These indexes may be co-branded, such as the Citi RAFI Bond Index Series shown in Table 3. Each co-branded index are to be renamed in collaboration with our partners. For questions related to and prior to using the FTSE name for specific co-branded indexes, please contact us.

Table 3. Rebranded index names for co-branded indexes

Citi Fixed Income Index Names	Rebranded Index Names
Citi RAFI Sovereign Developed Markets Bond Index Master	FTSE RAFI Sovereign Developed Markets Bond Index Master
Citi RAFI Sovereign Developed Markets Bond Index Liquid	FTSE RAFI Sovereign Developed Markets Bond Index Liquid
Citi RAFI Sovereign Emerging Markets Local Currency Bond Index	FTSE RAFI Sovereign Emerging Markets Local Currency Bond Index
Citi RAFI World Corporate Investment-Grade Bond Index	FTSE RAFI World Corporate Investment-Grade Bond Index

Note: FTSE is a registered trademark of FTSE Fixed Income or its affiliates. The trade name RAFI[®] is the exclusive intellectual property of Research Affiliates, LLC and is a registered trademark in the United States and other countries.

Custom Indexes

Our indexes are designed to appeal to a wide range of market participants and can be customized to meet the investment needs of index users. References to Citi are changing to FTSE in existing custom index names. Our custom index team will work with clients to confirm the new index names as needed and provide guidance on trademark requirements.

Indexes Linked to Products

Our indexes may be licensed for use as underlying indexes in OTC or exchange-traded products. Some of the products include the index and/or Citi name in the product name. References to Citi are changing to FTSE for these names. For any questions regarding indexes linked to products, please contact us.

Additional References

Vendor Codes

We are working with our global distribution partners to ensure that the rebrand is implemented across their platforms during the rebranding period. We do not expect there to be any changes to the index vendor codes, such as tickers, as a result of this rebrand. However, we encourage you to reach out to your vendors directly with any questions.

For more information about our indexes, please visit ftserussell.com.

© 2017 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE TMX Global Debt Capital Markets Inc. and FTSE TMX Global Debt Capital Markets Limited (together, "FTSE TMX"), (4) MTS Next Limited ("MTSNext"), and (5) FTSE Fixed Income LLC ("FTSE FI"). All rights reserved.

FTSE Russell[®] is a trading name of FTSE, Russell, FTSE FI, FTSE TMX and MTS Next Limited. "FTSE[®]", "Russell[®]", "FTSE Russell[®]", "MTS[®]", "FTSE TMX[®]", "FTSE4Good[®]", "ICB[®]", "WorldBIG", "USBIG", "EuroBIG", "AusBIG" and all other trademarks and service marks used herein (whether registered or unregistered) are trade marks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, FTSE TMX, or FTSE FI.

All information is provided for information purposes only. Every effort is made to ensure that all information given in this publication is accurate, but no responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for any errors or for any loss from use of this publication or any of the information or data contained herein.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the results to be obtained from the use of the FTSE Russell Indexes or the fitness or suitability of the Indexes for any particular purpose to which they might be put.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset. A decision to invest in any such asset should not be made in reliance on any information herein. Indexes cannot be invested in directly. Inclusion of an asset in an index is not a recommendation to buy, sell or hold that asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group index data and the use of their data to create financial products require a licence from FTSE, Russell, FTSE FI, FTSE TMX, MTSNext and/or their respective licensors.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

This publication may contain forward-looking statements. These are based upon a number of assumptions concerning future conditions that ultimately may prove to be inaccurate. Such forward-looking statements are subject to risks and uncertainties and may be affected by various factors that may cause actual results to differ materially from those in the forward-looking statements. Any forward-looking statements speak only as of the date they are made and no member of the LSE Group nor their licensors assume any duty to and do not undertake to update forward-looking statements.

To learn more, visit ftserussell.com/announcement or call your regional Client Service Team office:

EMEA

+44 (0) 20 7334 8963

North America

+1 212 816 0700

Asia-Pacific

Hong Kong +852 2164 3288

Tokyo +81 3 6860 4825

Singapore +65 6818 6291