

Accurate Benchmarking

Why Choose Citi Fixed Income Indices?

30+

Years of experience in benchmarking

50+

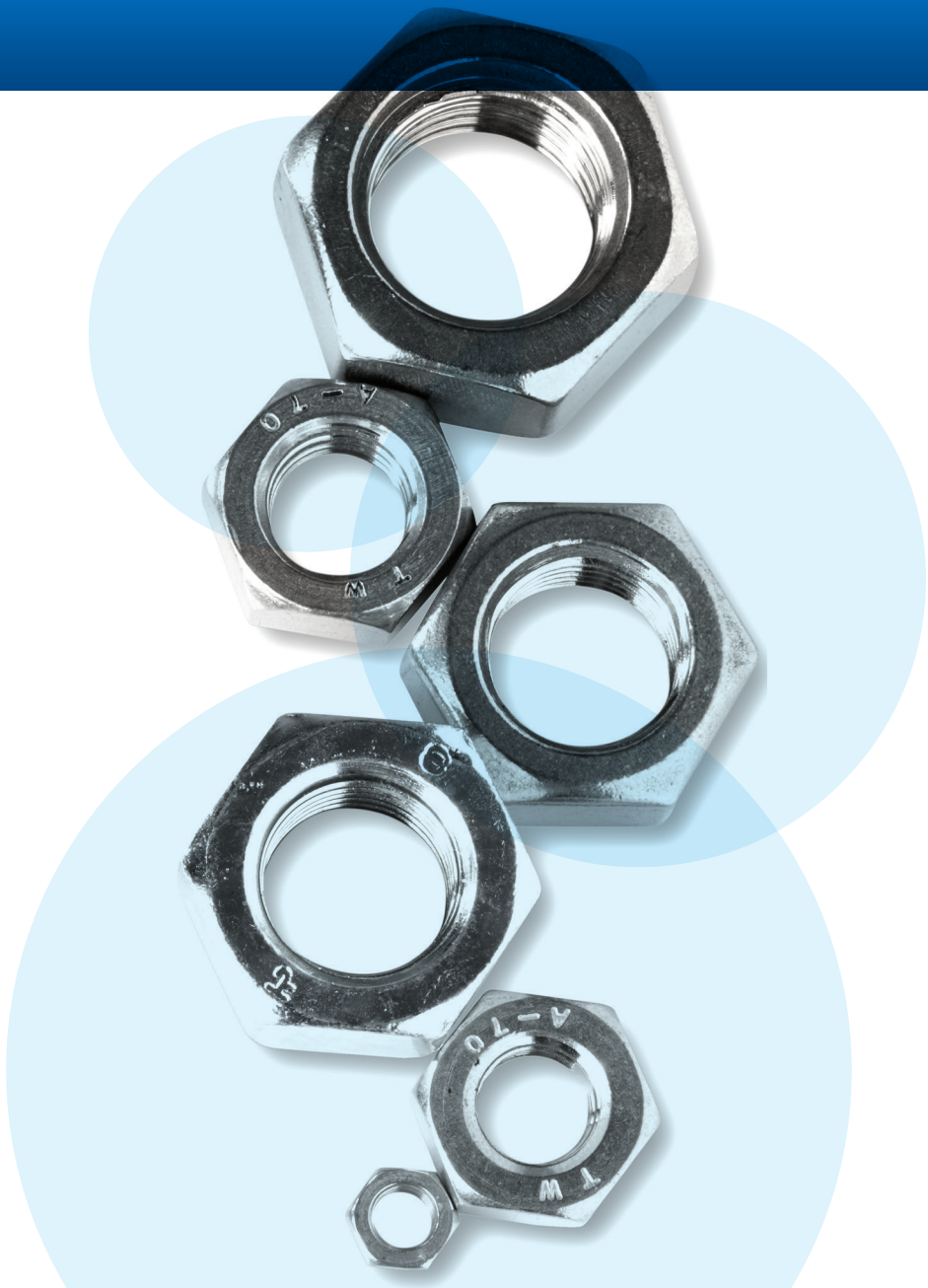
Index families introduced and established in the market

350+

Institutions worldwide use The Yield Book®, the leading fixed income analytics platform

100,000+

Combinations of sectors and subsectors are available as building blocks for composite indices



LICENSING

Our benchmarks may be licensed for use as underlying indices for OTC or exchange traded products. Leading financial institutions that issue ETFs, structured products, and swaps rely on our indices for the creation of their index-based investment products.

ACCESS

Our website offers index information, profiles, analytics and returns, and historical data by subscription or on demand.

Citi

- Index website: www.yieldbook.com/citi-indices
- The Yield Book
- Citi VelocitySM

Bloomberg

- SBI <GO> | SBBI <GO>

Data and analytic vendors

For more information, contact our global team at:
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Market Weighted

Local Currencies

Alternatively Weighted

| | Multi-Currency | US Dollar | Euro | UK Sterling | Japanese Yen | Americas | EMEA | Asia Pacific | Various Currencies | | |
|---|---|---|--|--|---|--|---|---|---|--|--|
| Multi-Asset Government Government Sponsored Corporate Collateralized | <ul style="list-style-type: none"> World Broad Investment-Grade Bond Index (WorldBIG®) | <ul style="list-style-type: none"> US Broad Investment-Grade Bond Index (USBIG®) US Large Pension Fund Baseline Bond Index (USLPPF) Eurodollar Bond Index Middle East and North Africa Broad Bond Index (MENABBI) Sukuk Index Asian Broad Bond Index (ABBI) Emerging Markets Broad Bond Index (EMUSDBBI) | <ul style="list-style-type: none"> Euro Broad Investment-Grade Bond Index (EuroBIG®) | <ul style="list-style-type: none"> WorldBIG GBP Eurosterling Bond Index | <ul style="list-style-type: none"> WorldBIG JPY Euroyen Bond Index | | | <ul style="list-style-type: none"> Australian Broad Investment-Grade Bond Index (AusBIG®) Chinese Government and Policy Bank Bond Index (CNGPBI) Dim Sum (Offshore CNY) Bond Index | | | |
| Government | <ul style="list-style-type: none"> World Government Bond Index (WGBI) World Government Bond Index - Japanese Investment Trust (WGBI-JIT) Emerging Markets Government (EMGBI) Latin American Government Bond Index (LATAMGBI) Central Eastern Europe, Middle East, and Africa Government Bond Index (CEEMEAGBI) Asian Government Investable Bond Index (AGBI Investable) Asian Government Bond Index (AGBI) Asian Government Extended Bond Index (AGBI Extended) Asia Pacific Government Bond Index (APGBI) | <ul style="list-style-type: none"> US Treasury US Treasury STRIPS Emerging Markets US Dollar Government Bond Index (EMUSDGBI) Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped) | Government Bond Indices in the following countries <ul style="list-style-type: none"> EMU Government Bond Index (EGBI) <ul style="list-style-type: none"> Austria Belgium Finland France Germany Ireland Italy the Netherlands Spain Greece Portugal | | | <ul style="list-style-type: none"> UK | <ul style="list-style-type: none"> Japan | <ul style="list-style-type: none"> Canada Mexico | <ul style="list-style-type: none"> Denmark Norway Poland S. Africa Sweden Switzerland | <ul style="list-style-type: none"> Australia Malaysia Singapore China Indonesia Korea New Zealand Philippines Taiwan Thailand Sri Lanka | <ul style="list-style-type: none"> Debt Capacity World Government Bond Index (DCWGBI) Citi RAFI Sovereign Developed Markets Bond Index Series Citi RAFI Sovereign Emerging Markets Local Currency Bond Index Series |
| Government-Sponsored | <ul style="list-style-type: none"> World Government/Government Sponsored | <ul style="list-style-type: none"> US Government/Government Sponsored US Agency | <ul style="list-style-type: none"> Euro Government/Government Sponsored EuroBIG Agency | <ul style="list-style-type: none"> Eurosterling Agency | <ul style="list-style-type: none"> Euroyen Agency | | | | | | |
| Government Inflation-Linked | <ul style="list-style-type: none"> World Inflation-Linked Securities Index (WorldILSI) Emerging Markets Inflation-Linked Securities Index (EMILSI) | Government Inflation Linked Indices in the following countries <ul style="list-style-type: none"> US | | | <ul style="list-style-type: none"> EuroILSI <ul style="list-style-type: none"> Germany France Italy | <ul style="list-style-type: none"> UK | <ul style="list-style-type: none"> Japan | <ul style="list-style-type: none"> Mexico Brazil Chile | <ul style="list-style-type: none"> Poland S. Africa Sweden Israel Turkey | <ul style="list-style-type: none"> Australia Korea | |
| Corporate | <ul style="list-style-type: none"> WorldBIG Corporate Index <ul style="list-style-type: none"> Industrial Utility Finance | <ul style="list-style-type: none"> USBIG Credit Index USBIG Corporate Index Eurodollar Corporate US High-Yield Market Index US High-Yield Market Capped Index Emerging Markets Corporate Capped Extended Broad Bond Index (EMUSDBBI Corp Capped Extended) | <ul style="list-style-type: none"> EuroBIG Corporate Index <ul style="list-style-type: none"> Industrial Utility Finance European High-Yield Market Index | <ul style="list-style-type: none"> Eurosterling Corporate <ul style="list-style-type: none"> Industrial Utility Finance | <ul style="list-style-type: none"> Euroyen Corporate <ul style="list-style-type: none"> Industrial Utility Finance | | | | | <ul style="list-style-type: none"> Citi RAFI World Corporate Investment-Grade Bond Index Time-Weighted US Fallen Angel Bond Index | |
| Collateralized | <ul style="list-style-type: none"> WorldBIG Collateralized <ul style="list-style-type: none"> US Mortgage Jumbo Pfandbrief Other Covered Asset Backed | <ul style="list-style-type: none"> USBIG Collateralized <ul style="list-style-type: none"> Mortgage Asset Backed Eurodollar Collateralized | <ul style="list-style-type: none"> EuroBIG Collateralized <ul style="list-style-type: none"> Jumbo Pfandbrief Other Covered Asset Backed | <ul style="list-style-type: none"> Eurosterling Collateralized <ul style="list-style-type: none"> Covered Asset Backed | <ul style="list-style-type: none"> Euroyen Collateralized <ul style="list-style-type: none"> Covered Asset Backed | | | | | | |
| Money Market | | <ul style="list-style-type: none"> US Treasury Bill Indices US Certificate-of-Deposit Indices USD Eurodeposit | <ul style="list-style-type: none"> EUR Eurodeposit | <ul style="list-style-type: none"> GBP Eurodeposit | <ul style="list-style-type: none"> JPY Eurodeposit | | | | | | |

■ Investment-Grade Bond Index
 ■ High-Yield Bond Index
 ■ Investment-Grade and High-Yield Bond Index