

Index Overview

Citi Dynamic Asset Selector 5 Excess Return Index

Strategy Overview

The Citi Dynamic Asset Selector 5 Excess Return Index (the "Index") employs a rules-based, hypothetical investment methodology that aims to identify and navigate different US equity market conditions. The Index:

- Dynamically allocates between two futures-based indices: S&P 500® Futures Excess Return Index and S&P® 10-year US Treasury Note Futures Excess Return Index
- Allocates to the abovementioned indices by utilizing equity price and equity volatility signals
- Adjusts exposure, as frequently as daily, between a US equity futures index and a US Treasury futures index according to the identified market regime
- Employs a daily volatility target mechanism that seeks to maintain a 5% annualized volatility
- Is calculated daily by the S&P Dow Jones Indices LLC by which a 0.85% per annum fee is deducted on each Index business day

Index Overview

Ticker:	CIISDA5N
Currency:	USD
Return Type:	Excess Return
Base Date:	January 12, 1998
Live Date:	June 13, 2016
Volatility Target:	5%
Rebalancing:	Up to Daily
Index Fee:	0.85% per annum fee
Index Calculation Agent:	S&P Dow Jones Indices LLC

For More Information



888.849.5732



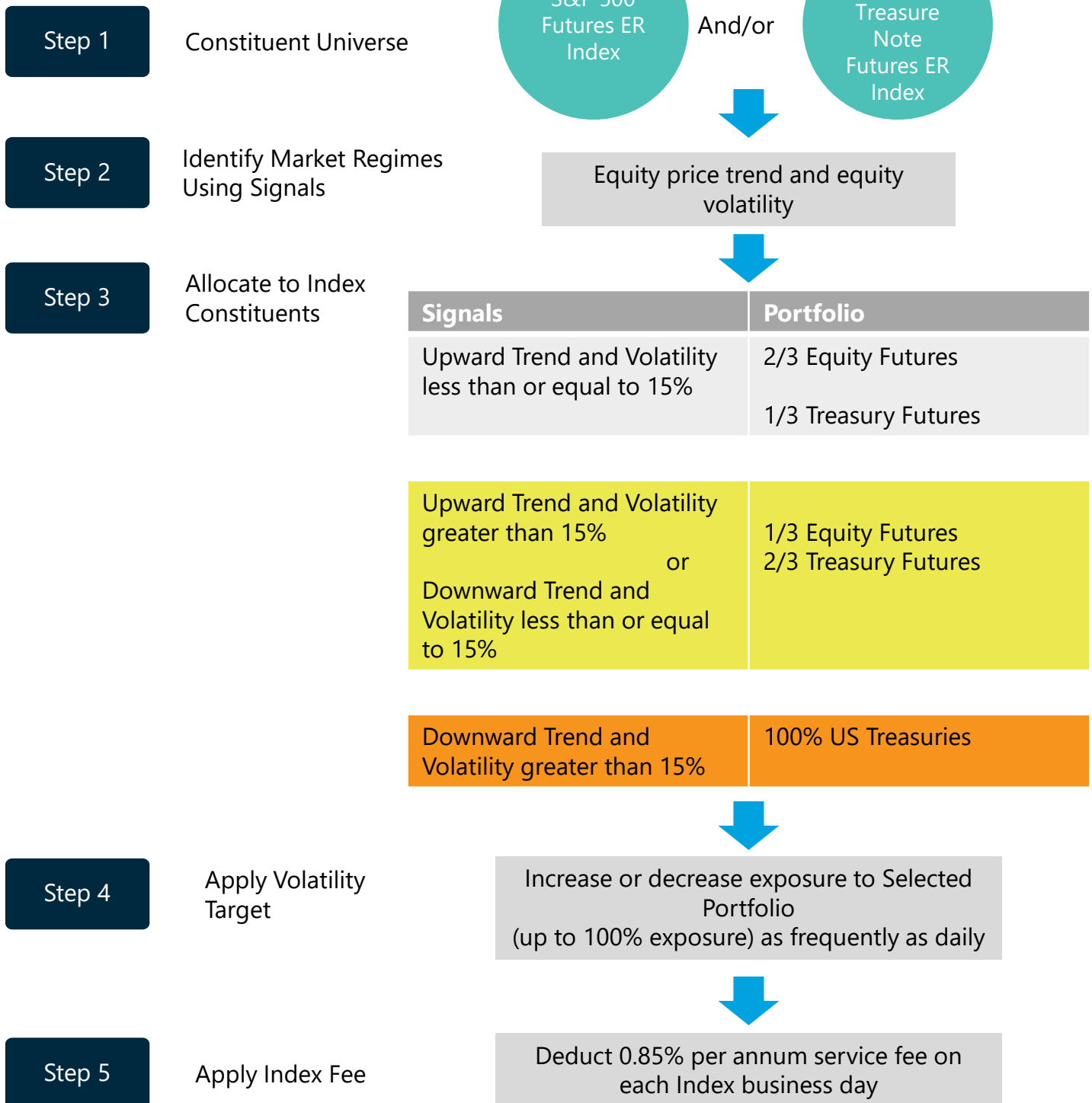
AdvisorSupport@insperex.com

For Financial Professional Use Only. Not for Distribution to Individual Investors.



insperex.com

Index Construction



For Financial Professional Use Only. Not for Distribution to Individual Investors.

This presentation has been prepared by InspereX LLC or an affiliate thereof ("InspereX"). This material is for financial institutional or financial advisor use only and may not be distributed to any retail investor or other third-party. This presentation is for general information purposes only and should not be construed as specific tax, legal or investment advice. The information in this presentation is subject to change without notice. InspereX does not warrant the accuracy or completeness of any information contained herein and provides no assurance that this information is, in fact, accurate. Data provided by third-party sources is believed to be reliable and there is no representation or warranty as to the current accuracy of, or liability for, decisions made based on this material. Neither InspereX, its affiliates nor its partners make any representations or guarantees as to the accuracy or completeness of data from third-party sources.

InspereX and its affiliates explicitly disclaim any responsibility for product suitability or suitability determinations related to individual investors. This information should not be regarded by recipients as a substitute for the exercise of their own independent judgment and the information provided herein is not an offer, solicitation or a recommendation to buy, sell or hold any security or investment strategy. There can be no assurance that the investments shown herein were or will be profitable and this material does not take into account any investor's particular investment objectives, financial situation, particular needs, strategies, tax status or time horizon.

Specific investment terms are for illustration purposes only and may not reflect the actual terms of an investment product available for purchase from InspereX. This presentation may not contain a complete discussion of investment terms or risks and you should only rely on the information contained in relevant prospectus and/or offering documentation prior to purchasing an investment product or making a recommendation to a customer. A copy of the relevant registration statement, terms sheet, pricing supplement, preliminary official statement (POS) and official statement (OS), financial reports and/or other offering information for registered securities and certain exempt securities may be found at the SEC's (<http://www.sec.gov/edgar.shtml>) EDGAR database.

Past performance is no guarantee of future results. All investments carry a certain degree of risk and there is no assurance that an investment will provide positive performance over any time period. Different time periods and market conditions may result in significantly different outcomes. The opinions expressed herein are for informational purposes only as of the date of writing and may change at any time based on market or other conditions and may not come to pass. These views may differ from other investment professionals at InspereX, its affiliates and its partners. These views are not intended to be relied upon as investment advice or recommendations, do not constitute a solicitation to buy or sell securities and should not be considered specific legal, investment or tax advice.

This material may include discussions of securities or financial products that InspereX may have positions, long or short, or held proprietarily. InspereX may execute transactions which may not be consistent with any discussion or conclusion contained herein. InspereX may also have received compensation for performing investment banking services or be (or has previously been) engaged in soliciting or performing other services for the issuer(s) of the securities discussed herein. Further, InspereX may have received compensation as a manager or co-manager in a public offering for the issuer(s) mentioned herein.

The investment products discussed herein are considered complex investment products. Such products contain unique features, risks, terms, conditions, fees, charges and expenses specific to each product. The overall performance of the product is dependent upon the performance of an underlying or linked derivative financial instrument, formula, or strategy. Return of principal is not guaranteed and is subject to the credit risk of the issuer. Investments in complex products are subject to the risks of the underlying reference asset classes to which the product may be linked, which include, but are not limited to, market risk, liquidity risk, call risk, income risk as well as other risks associated with foreign, developing or emerging markets, such as currency, political, and economic risks. Depending upon the particular complex product, participation in any underlying Market-Linked Product is subject to certain caps and restrictions. Any investment product with leverage associated may work for or against the investor. Market-Linked Products are subject to the credit risk of the issuer. Investors who sell complex products or Market-Linked Products prior to maturity are subject to the risk of loss of principal, as there may not be an active secondary market. You should not purchase a complex investment product until you have read the specific offering documentation and understand the specific investment terms, features, risks, fees, charges and expenses of such investment.

The information contained herein does not constitute an offer to sell or a solicitation of an offer to buy securities. Investment products described herein may not be offered for sale in any state or jurisdiction in which such an offer, solicitation or sale would be unlawful or prohibited by the specific offering documentation.

2024 InspereX. All rights reserved. Securities offered through InspereX LLC, Member FINRA/SIPC. Technology services provided by InspereX Technologies LLC. InspereX LLC and InspereX Technologies LLC are affiliates. InspereX and insperex.com are trademarks of InspereX Holdings LLC.

CITIDYNAMIC5-OVERVIEW-0924

For Financial Professional Use Only. Not for Distribution to Individual Investors.



insperex.com