

Index Overview

Citi Dynamic Asset Selector 3.5 Excess Return Index

Strategy Overview


The Citi Dynamic Asset Selector 3.5 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 3.5% annualized volatility
- Is calculated daily by the Citigroup Global Markets Limited by which a 0.85% per annum fee is deducted on each Index business day

Index Overview

Ticker:	CIISDA35N
Currency:	USD
Return Type:	Excess Return
Base Date:	January 12, 1998
Live Date:	August 25, 2020
Volatility Target:	3.5%
Rebalancing:	Up to Daily
Index Fee:	0.85% per annum
Index Calculation Agent:	Citigroup Global Markets Limited

For More Information

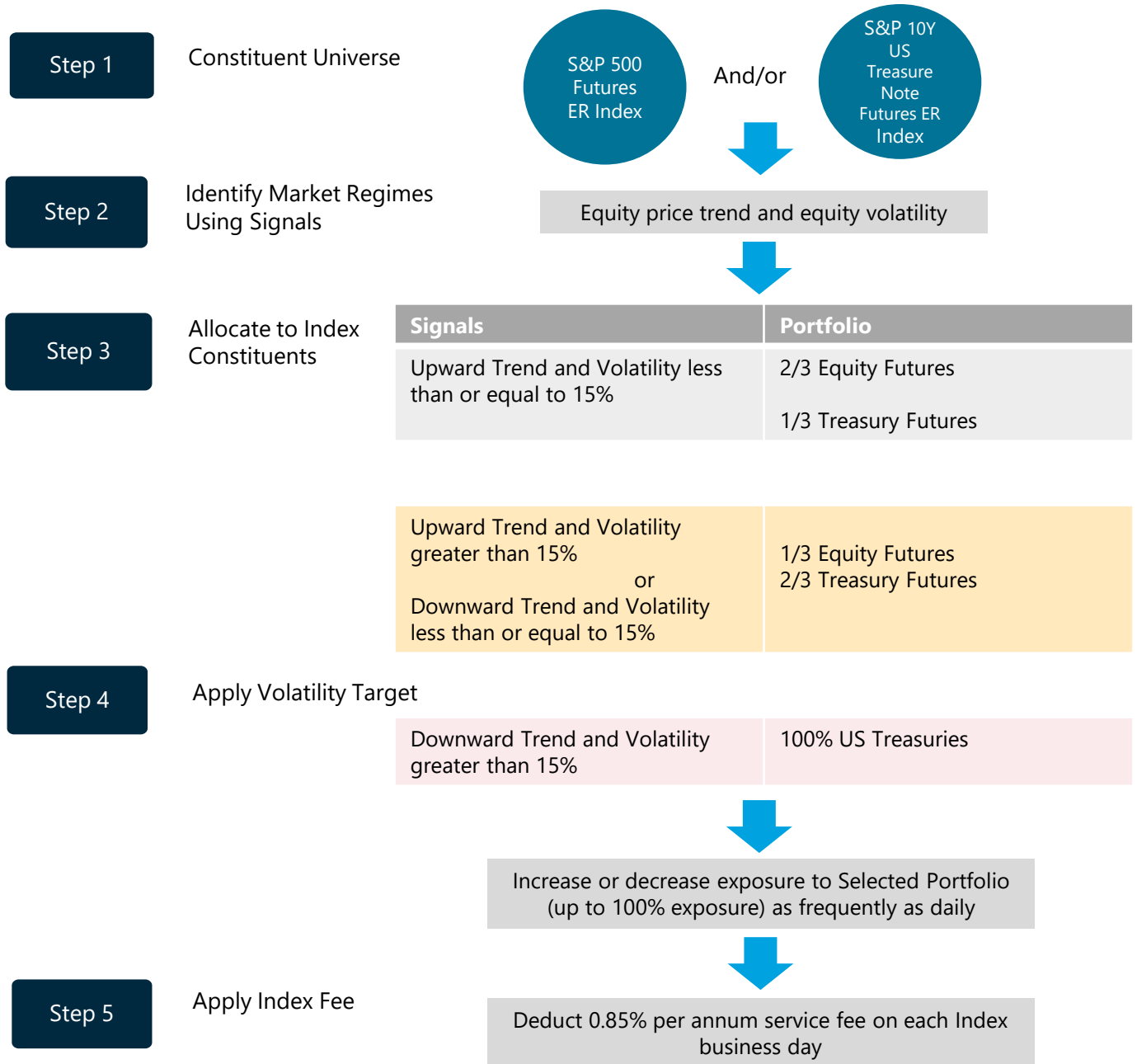
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Index Construction



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