



MARKET-LINKED PRODUCTS

Citi Dynamic Asset Selector 5 Excess Return Index

Strategy Overview

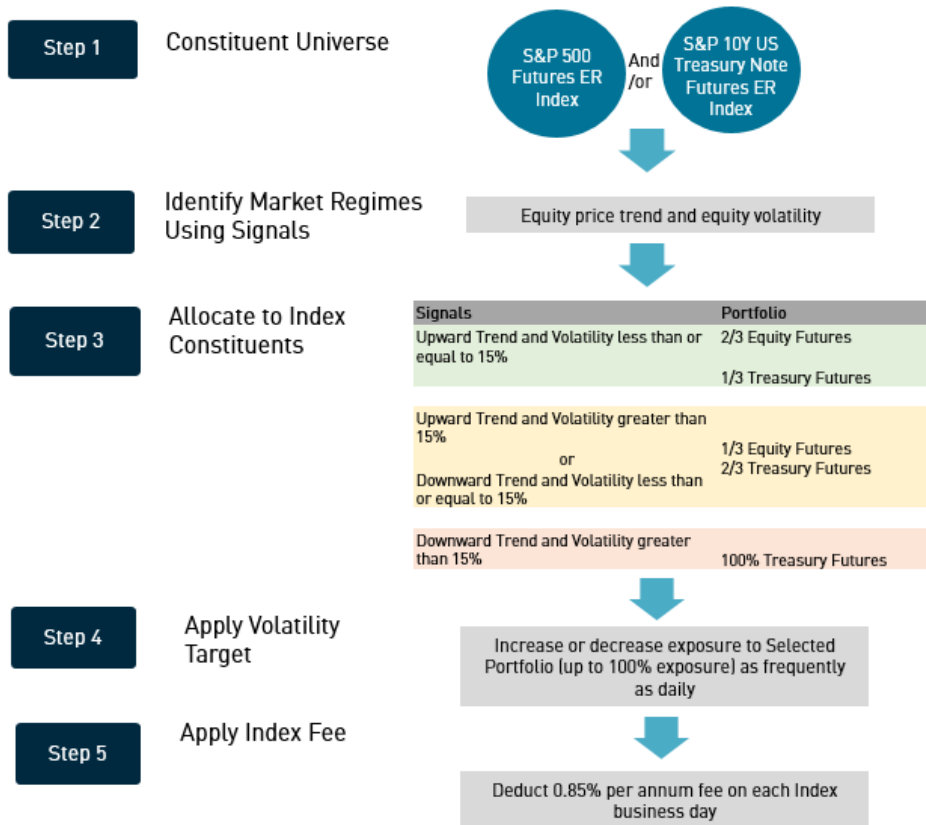
The Citi Dynamic Asset Selector 5 Excess Return Index (the “Index”) employs a rules-based, hypothetical investment methodology that aims to identify and navigate types of US equity market conditions. The Index:

- Dynamically allocates between two futures-based indices: S&P 500® Futures Excess Return Index and S&P® 10Yr 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
Index Sponsor:	Citigroup Global Markets Limited
Currency:	USD
Return Type:	Excess Return
Base Date:	January 12, 1998
Live Date	June 13, 2016
Volatility Target:	5%
Rebalancing:	Up to Daily
Maximum Notional Exposure:	100%
Index Fee:	0.85% per annum
Index Calculation Agent:	S&P Dow Jones Indices LLC

Index Construction



For More Information

888.849.5732

AdvisorSupport@incapital.com



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