

Corporate profile

A NEW ERA IN INDEXING

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FTSE
Russell

Citi Fixed Income Indices join the FTSE Russell index family to form a global multi- asset index leader

On August 31, 2017, London Stock Exchange Group completed the acquisition of The Yield Book and Citi Fixed Income Indices businesses from Citi. Bringing this world-class fixed income analytics and index business together with FTSE Russell—a dedicated, independent global index specialist—marks the start of an exciting new chapter in our story. And a new chapter for our clients. Our combined capabilities give clients a comprehensive set of equity and fixed income indexes, broader multi-asset capabilities, and a deeper data and analytics service.

Together, we will give our clients additional choice, added value, and new opportunities for innovation. We look forward to introducing you to a new generation of equity, fixed income, and multi-asset index and analytics solutions.

Our history

The genesis of our indexes has deep historical roots. The Actuaries Investment Index, the basis for FTSE indexes, was first calculated in the 1930s. Nearly four decades ago, Salomon Brothers introduced the US Treasury-Bill and Certificate-of-Deposit Indices, the first foundation for the Citi indexes.

Today, our equity and fixed income indexes are a leading source of market information. Our indexes are used by investors in every corner of the world, including 98/100 top asset managers, 44/50 of the largest US plan sponsors, and the top 10 investment banks.

Approximately \$15 trillion* is currently benchmarked to our combined indexes.

1930

Actuaries Investment Index launched, the first foundation for FTSE indexes

1978

US Treasury-Bill and Certificate-of-Deposit Indices launched, the first foundation for Citi's fixed income indexes

1984

Russell Indexes established; Russell 3000[®], Russell 1000[®], Russell 2000[®] launched
FTSE 100 launched

1986

World Government Bond Index (WGBI) launched

1987

Russell Style indexes launched

1995

FTSE established

2000

FTSE All-World, World Broad Investment-Grade Bond Index (WorldBIG[®]) launched

2002

FTSE Global Equity Index Series (FTSE GEIS) launched

2013

FTSE TMX formed

2014

FTSE MTS formed

2014

FTSE and Russell Indexes combine

2017

LSEG acquired Citi Fixed Income Indices

FTSE Russell: A global index leader

FTSE Russell is a leading global index provider creating and managing a wide range of indexes, data and analytic solutions to meet client needs across asset classes, style and strategies. Covering 98% of the investable equity market, FTSE Russell indexes offer a true picture of global markets, combined with the specialist knowledge gained from developing local benchmarks around the world.

FTSE Russell index expertise and products are used extensively by institutional and retail investors globally.

Joining the FTSE Russell index family

Citi's fixed income indexes are designed to appeal to a wide range of market participants and are widely followed and broadly published. From traditional market value-weighted benchmarks to innovative alternatively-weighted indexes, the comprehensive family of indexes joins FTSE Russell's existing portfolio of complementary indexes, broadening its multi-asset offering.

Introducing new names for the Citi Fixed Income Indices

The names 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. For more information visit <http://www.ftserussell.com/announcement>.

A global multi-asset footprint

Meeting your benchmark needs across asset classes, styles and strategies. Some of our best known index families are listed below.

| | Equity | Fixed Income |
|---|--|--|
| Headline global benchmarks | <p>FTSE Global Equity Index Series</p> <p><i>By Segment, Size, Region, Country and Sector</i></p> | <p>World Government Bond Index (WGBI)</p> <p>World Broad Investment-Grade Bond Index (WorldBIG®)</p> <p>World Inflation-Linked Securities Index (WorldILSI)</p> |
| Key local market benchmarks | <p>Russell 1000®, 2000®, 3000®; Style, Pure Style, Stability</p> <p>FTSE 100 & FTSE All-Share®</p> <p>FTSE China Index Series</p> <p><i>Local benchmarks around the world, including Italy, Singapore, South Africa and Malaysia</i></p> | <p>US Broad Investment-Grade Bond Index (USBIG®)</p> <p>US High-Yield Market Index</p> <p>FTSE TMX Canada Universe Bond Index</p> <p>Euro Broad Investment-Grade Bond Index (EuroBIG®)</p> <p>FTSE Actuaries UK Gilts Index Series</p> <p>FTSE MTS Eurozone Government Bond Index</p> <p>Asian Government Bond Index (AGBI)</p> <p>Australian Broad Investment-Grade Bond Index (AusBIG®)</p> <p>Chinese (Onshore CNY) Broad Bond Index</p> <p>FTSE SBI Indian Government Bond Index</p> |
| Established smart beta and factor benchmarks | <p>FTSE Global Factor</p> <p>FTSE Global Minimum Variance</p> <p>FTSE Smart Sustainability</p> <p>FTSE Global Equal Risk Contribution</p> <p>FTSE RAFI</p> | <p>Debt Capacity World Government Bond Index</p> <p>Time-Weighted US Fallen Angel Bond Index</p> <p>FTSE RAFI Bond Index Series</p> |
| Thematic, industry specific and ESG benchmarks | <p>FTSE Green Revenues; FTSE4Good</p> <p>FTSE Shariah Global Equity</p> <p>FTSE Infrastructure</p> <p>FTSE EPRA/NAREIT Global Real Estate</p> <p>FTSE NAREIT US Real Estate</p> | <p>Sukuk Index</p> <p>World Government Bond Index — Japanese Investment Trust (WGBI-JIT)</p> <p>Emerging Markets Government Bond Index — Japanese Investment Trust (EMGBI-JIT)</p> <p>MPF World Government Bond Index</p> |
| Custom and bespoke benchmarks | <p>Security selection criteria Weighting schemes</p> <p>Maintenance rules Screens & exclusion lists</p> <p>Tax adjusted, hedged & currency types</p> | <p>Capping and reweighting by maturity, country, currency, industry, rating Exclusions Custom currency hedging ratio After tax Liquidity screening duration hedged</p> |

To learn more, visit ftserussell.com and yieldbook.com; or call your regional Client Service

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* Source: Data pro forma as of December 31, 2016 for FTSE Russell Indexes. Data as reported on March 31, 2017 by eVestment for institutional assets, Morningstar for retail mutual funds, insurance products, and ETFs, and additional passive assets directly collected by FTSE Russell. AUM data includes blended benchmarks and excludes futures and options. Passive assets directly collected by FTSE Russell have been removed from third party sources to prevent double counting. No assurances are given by FTSE Russell as to the accuracy of the data. Data as of December 31, 2016 as reported on March 31, 2017 by eVestment for institutional assets, Morningstar for retail mutual funds, insurance products, and ETFs, and additional passive assets directly collected by FTSE Russell. AUM data includes blended benchmarks and excludes futures and options. Passive assets directly collected by FTSE Russell have been removed from third party sources to prevent double counting. No assurances are given by FTSE Russell as to the accuracy of the data.