

Citigroup Indices

<u>Index Name</u>	<u>Index Description</u>
Citigroup 3-Month Treasury Bill Index	This Citigroup 3-Month Treasury Bill Index measures monthly return equivalents of yield averages that are not marked to market. The Three-Month Treasury Bill Indexes consist of the last three three-month Treasury bill issues.
Citigroup Non-U.S. Dollar World Government Bond Index	The Citigroup Non-U.S. Dollar World Government Bond Index measures the performance of government bonds issued by governments outside the U.S.
