



FOR IMMEDIATE RELEASE
Citigroup Inc. (NYSE: C; TSE: 8710)
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**CITI INTRODUCES CITIGROUP WORLD GOVERNMENT BOND INDEX –
JAPANESE INVESTMENT TRUST**

NEW YORK - Citi today announced that it has introduced the Citigroup® World Government Bond Index – Japanese Investment Trust (WGBI-JIT) as a benchmark in measuring the performance of Japanese investment trusts. While it resembles the widely accepted Citigroup World Government Bond Index (WGBI) in construction and general methodology, there are various modifications that make the WGBI-JIT a more appropriate index for Japanese funds.

The WGBI calculates returns using local market closes for each security and exchange rates provided by the World Markets Company plc in conjunction with Reuters. In order to comply with the evaluation standards prevalent for investment trusts, Japanese funds have been calculating a modified WGBI benchmark return. The WGBI-JIT addresses the differences by adopting the calculation methodology of these Japanese domestic investment trusts by using the previous day's prices and the telegraphic transfer middle (TTM) exchange rates provided by Bank of Tokyo–Mitsubishi UFJ for non-yen denominated bonds.

With the launch of the WGBI-JIT, Citi provides Japanese domestic investors the convenience of comparing their funds' performance directly to a published benchmark. Citi is pleased to offer the WGBI-JIT to current and potential WGBI users, and intends to continue introducing relevant indexes for investors.

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