

STOCK EXCHANGE			
Regulatory Information Circular			
Circular number:	2008-161	Contact:	Russ Davidson
Date:	October 8, 2008	Telephone:	(646) 805-1857

Subject: Citigroup Funding Inc. Index-Linked Notes

Information on the Notes

Citigroup Funding Inc. (the “Issuer”) has issued Buffer Notes (“Notes”) based upon the S&P 500 Index (the “Index”). The Notes were priced at \$10 each and mature on March, 5 2010.

At maturity investors will receive:

- A. If the Final Index Level is greater than or equal to the Starting Index Level, \$10 plus an amount equal to the product of:
 - i. \$10;
 - ii. the Index Basket Return Percentage; and
 - iii. the Upside Participation Rate.

The payment at maturity cannot be greater than \$12.25 (or a maximum return of 22.50%) per Note.

- B. If the Final Index Level is less than the Starting Index Level by 10% or less, \$10.00.
- C. If the Final Index Level is less than the Starting Index Level by more than 10%, \$10 plus an amount equal to the product of:
 - i. \$10; and
 - ii. the Index Basket Return Percentage plus 10%.

If the Final Index Level declines by more than 10% (1,217.80) of the Starting Index Value, the payment at maturity will be less than the original issue price of \$10.

The Starting Index Value equals: 1,353.11. The Final Index Level will be calculated near the maturity date. Please see the prospectus for the Notes for more details.

The Index Return Percentage will be computed as follows:

$$\frac{\text{Ending Index Value} - \text{Starting Index Value}}{\text{Starting Index Value}}$$

It is expected that the market value of the Notes will depend substantially on the value of the Index and may be affected by a number of other interrelated factors including, among other things: the general level of interest rates, the volatility of the Index, the time remaining to maturity, the dividend yield of the stocks comprising the Index, and the credit ratings of the Issuer.

The Trustee for the securities is The Bank of New York.

Trading in the Notes on ISE is on a UTP basis and is subject to ISE equity trading rules. The Notes will trade from 9:00 a.m. until 4:00 p.m. Eastern Time. Equity Electronic Access Members ("Equity EAMs") trading the shares during the Pre-Market Session are exposed to the risk of the lack of the calculation or dissemination of underlying index value or intraday indicative value ("IIV"). For certain derivative securities products, an updated underlying index value or IIV may not be calculated or publicly disseminated in the Pre-Market hours. Since the underlying index value and IIV are not calculated or widely disseminated during Pre-Market hours, an investor who is unable to calculate implied values for certain derivative securities products during Pre-Market hours may be at a disadvantage to market professionals.

Equity EAMs also should review [NASD Notice to Members 03-71](#) for guidance on trading these products. The Notice reminds members of their obligations to: (1) conduct adequate due diligence to understand the features of the product; (2) perform a reasonable-basis suitability analysis; (3) perform customer-specific suitability analysis in connection with any recommended transactions; (4) provide a balanced disclosure of both the risks and rewards associated with the particular product, especially when selling to retail investors; (5) implement appropriate internal controls; and (6) train registered persons regarding the features, risk and suitability of these products.

This Regulatory Information Bulletin is not a statutory Prospectus. Equity EAMs should consult the Trust's Registration Statement, SAI, Prospectus and the Fund's website for relevant information.

Appendix A
Exchange-Traded Fund Symbol CUSIP Number

Ticker	Fund Name	CUSIP Number
BLM	Citigroup Funding Inc. Buffer Notes Based Upon The S&P 500 Index	17313G209