



EDGA & EDGX STOCK EXCHANGES			
Regulatory Information Circular			
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**Subject: Safety First Trust Series Principal Protected Certificates**

**Information on the Notes**

The EDGA and EDGX exchanges began trading, Safety First Trust Series 2008-3 Principal-Protected Certificates linked to a Global Index Basket. The basket includes the S&P 500 Index, the Dow Jones EURO STOXX 50 Index, and S&P BRIC 40 Index. The new securities were issued at \$10 each with a maturity date of September 12, 2013. The Certificates are guaranteed by the creditworthiness of Citigroup Funding Inc.

At maturity for each Certificate, investors will receive the sum of (i) \$10.00 plus (ii) a Supplemental Distribution Amount calculated as follows:

- i. If the Final Basket Level is greater than the Starting Basket Level, the Supplemental Distribution Amount will equal the product of (i) \$10.00, (ii) the Basket Return Percentage
- ii. Otherwise the Supplemental Distribution Amount will equal zero.

The Index Return Percentage is:

$$\frac{\text{Final Basket Level} - \text{Starting Basket Level}}{\text{Starting Basket Level}}$$

The Starting Basket Level equals: 100.00

The notes are a series of unsecured debt issued by Safety First Trust and will be issued in bookentry form. The Trustee for the securities is *The Bank of New York*.

The market value of AHB will depend substantially on the value of the underlying indices. Other factors that will likely affect the trading value of AHB are changes in interest rates, volatility of the indices, time remaining to maturity, and the credit rating of the issuer.

Contact your Tax Advisor for information concerning taxation.

**Exchange Rules Applicable to Trading in the Shares**

The Shares are considered equity securities, thus rendering trading in the Shares subject to the Exchange's existing rules governing the trading of equity securities.

## **Trading Hours**

Trading in the shares on EDGA and EDGX Exchanges (the "Exchanges") is on a UTP basis and is subject to the Exchanges equity trading rules. The shares will trade from 8:00 a.m. until 8:00 p.m. Eastern Time. Members trading the shares during the Extended Market Sessions (Pre-opening and Post-closing sessions) 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 Extended Market hours. Since the underlying index value and IIV are not calculated or widely disseminated during Extended Market hours, an investor who is unable to calculate implied values for certain derivative securities products during Extended Market hours may be at a disadvantage to market professionals.

## **Trading Halts**

The Exchanges will halt trading in the Shares of a Trust in accordance with Exchange Rules 14.1(c)(4). The grounds for a halt under this Rule include a halt by the primary market because it stops trading the Shares and/or a halt because dissemination of the IIV or applicable currency spot price has ceased, or a halt for other regulatory reasons. In addition, the Exchanges will stop trading the Shares of a Trust if the primary market de-lists the Shares.

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

## Appendix A

<b>Ticker</b>	<b>Fund Name</b>	<b>Cusip</b>
AHB	Safety First Trust Series 2008-3 Principal-Protected Certificates linked to a Global Index Basket	78647Y100