



Information Circular 09-033

Date: February 11, 2009

Re: Citigroup Funding Inc. ETN

Pursuant to Rule 14.1(c)(2) of the Rules of BATS Exchange, Inc. (the "Exchange"), this Information Circular is being issued to advise you that the following securities have been approved for trading on the Exchange as UTP Derivative Securities pursuant to Chapter XIV of the Exchange's Rules.

<u>Security ("Notes")</u>	<u>Symbol</u>
Citigroup Funding Inc. Buffer Notes Based Upon the Financial Select Sector SPDR Fund	BZZ

Commencement of Trading on the Exchange: February 12, 2009

Issuer/Trust: Citigroup Funding Inc.

Issuer Website: <http://www.citi.com>

Primary Listing Exchange: NYSE Arca

Primary Exchange Circular: RB-08-152 (November 20, 2008)

The purpose of this information circular is to outline various rules and policies that will be applicable to trading in this new product on the Exchange, as well as to provide certain characteristics and features of the Notes.

Background Information on the Notes

The Issuer has issued Notes based on the value of the Financial Select Sector SPDR Fund (the "Fund"). The Notes were priced at \$10 each and mature on April 8, 2010.

At maturity, investors will receive:

- (A) If the Final Fund Level is greater than or equal to the Initial Fund Level, \$10 plus an amount equal to the product of:
 - (i) \$10;
 - (ii) the Fund Return Percentage; and
 - (iii) the upside participation rate (300%), provided that the payment at maturity cannot be greater than \$13.60 (or a maximum return of 36.00%) per Note.
- (B) If the Final Fund Level is less than the Initial Fund Level by 15% or less, \$10.00.
- (C) If the Final Fund Level is less than the Initial Fund Level by more than 15%, \$10 plus an amount equal to the product of:
 - (i) \$10;
 - (ii) the Fund Return Percentage plus 15%.

If the Final Fund Level declines by more than 15% of the Initial Fund Level, the Payment at maturity will be less than the original issue price of \$10.

The Initial Fund Level equals: 26.58 The Final Fund Level will be determined close to the maturity date.

The Fund Return Percentage will be computed as follows:

$$\frac{\text{Final Fund Level} - \text{Initial Fund Level}}{\text{Initial Fund Level}}$$

Please see the prospectus for the Notes for more details regarding the calculations.

It is expected that the market value of the Notes will depend substantially on the value of the Fund 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 Fund, the time remaining to maturity, the dividend yield of the stocks comprising the Fund, and the credit ratings of the Issuer.

Exchange Rules Applicable to Trading in the Notes

Trading in the Notes on BATS is subject to BATS equity trading rules.

Trading Hours

The Notes will trade on BATS between 8:00 a.m. and 4:00 p.m. ET.

Please note that trading in the Notes during the Exchange's pre-opening session may result in additional trading risks which include: (1) that the current underlying indicative value may not be updated during the pre-opening session, (2) the indicative value may not be updated during the pre-opening session, (3) lower liquidity in the pre-opening session may impact pricing, (5) higher volatility in the pre-opening session may impact pricing, (6) wider spreads may occur in the pre-opening session, and (7) because the indicative value is not calculated or widely disseminated during the pre-opening session, an investor who is unable to calculate an implied value for the Notes in that session may be at a disadvantage to market professionals.

Suitability

Trading in the securities on BATS will be subject to the provisions of Exchange Rule 3.7. Members recommending transactions in the securities to customers should make a determination that the recommendation is suitable for the customer. Members should adopt appropriate procedures for the opening and maintaining of accounts, including the maintaining of records prescribed by any applicable regulatory organization and by the rules and regulations of the Commission.

Trading Halts

BATS will halt trading in the shares of a security in accordance with BATS Rule 14.1(c)(4). The grounds for a halt under BATS Rule 14.1(c)(4) include a halt by the primary market because the intraday indicative value of the security and/or the value of its underlying index are not being disseminated as required, or a halt for other regulatory reasons. In addition, BATS will stop trading the shares of a security if the primary market de-lists the security.

This Information Circular is not a statutory prospectus. BATS Members should consult the prospectus for a security and the security's website for relevant information.

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