

**Notice on the Potential Adjustment Event of  
“1-Year CNY Structured Investment Account –Daily Range Accrual  
Linked to Telecom Stocks” (SIA20101130018)**

One of the Underlying Stocks of “1-Year CNY Structured Investment Account –Daily Range Accrual Linked to Telecom Stocks” (SIA20101130018), i.e. Taiwan Mobile Co., Limited (Bloomberg code: 3045 TT) suspends its trading from September 27, 2011 to October 12, 2011 because of Capital Reduction.

According to the Potential Adjustment Event Term<sup>Note</sup> in the Termsheet, the Initial Level/ Barrier of the Underlying Stock will be adjusted based on the adjustment factor used by Bloomberg as follows:

Underlying Stock	Bloomberg code	adjustment factor	the Initial Level set before	the Initial Level after adjustment	the Barrier set before	the Barrier after adjustment
Taiwan Mobile Co., Limited	3045 TT	1.096276667	TWD 68.3	TWD 74.88	TWD 67.62	TWD 74.13

The original Observed Value of the Underlying Stock from Start Date (November 30, 2011, exclusive) to September 26, 2011 (inclusive) will be adjusted with the same adjustment factor above (i.e. adjusted Observed Value will be used) while the Observed Value from October 13, 2011(inclusive) to Final Valuation Date (November 22, 2011, inclusive) will be the official closing price of the Underlying Stock on Bloomberg.

The adjustment above will not affect the calculation formula of Investment Return at Maturity.

Citibank (China) Co., Ltd

Note: for the details of the Term and Risk Disclosure of “Potential Adjustment Event”, please refer to the Termsheet of “1-Year CNY Structured Investment Account –Daily Range Accrual Linked to Telecom Stocks” (SIA20101130018).