

Notice on the Potential Adjustment Event of
 “1-Year CNY Structured Investment Account – Daily Range Accrual Linked to 5 Financial Stocks”
 (SIA20100126003)

2 Underlying Stocks of “1-Year CNY Structured Investment Account – Daily Range Accrual Linked to 5 Financial Stocks” (SIA20100126003), i.e. Industrial and Commercial Bank of China Ltd (Bloomberg code: 1398 HK Equity) and China Merchants Bank Co., Ltd (Bloomberg code: 3968 HK Equity) (“Underlying Stocks”) announced Rights Issue on July 28th, 2010 and August 13th, 2009 respectively.

According to the Potential Adjustment Event Term^{Note} in the Termsheet, the Initial Level of the Underlying Stocks will be adjusted based on the adjustment factor shown on Bloomberg as follows:

Underlying Stocks	adjustment factor	the Initial Level set before (HKD)	the Initial Level after adjustment (HKD)	the Barrier set before (HKD)	the Barrier after adjustment (HKD)
Industrial and Commercial Bank of China Ltd (1398 HK Equity)	0.9811	5.6100	5.5040	5.6100	5.5040
China Merchants Bank Co., Ltd (3968 HK Equity)	0.940597	17.6000	16.5546	17.6000	16.5546

The Observed Values will also use the closing level after the Rights Issue shown on Bloomberg. The adjustment above will not affect the calculation of Investment Return at Maturity.

Citibank (China) Co., Ltd

Note: for the details of the “Potential Adjustment Event Term” and “Potential Adjustment Event Risk” please refer to the Termsheet of “1-Year CNY Structured Investment Account – Daily Range Accrual Linked to 5 Financial Stocks” (SIA20100126003).