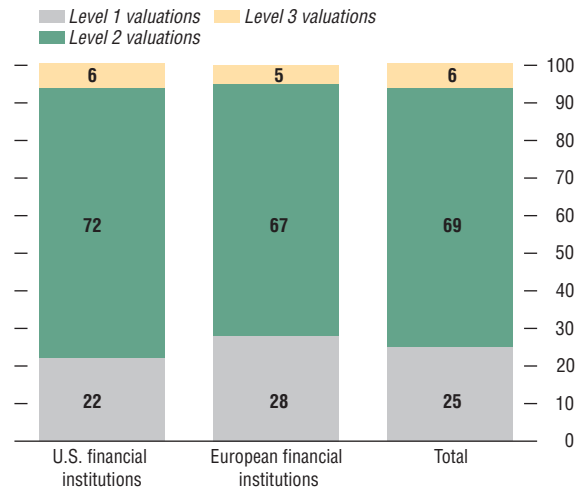


**Figure 3.2. Aggregate Fair Value Hierarchy,
End-2007¹**
(In percent)



Source: Fitch Ratings.

¹Aggregates asset and liability positions.