Structured Investment Vehicle Portfolio by Ratings, October 2007

- AAA: 67.9%
- AA+: 4.6%
- AA: 12.7%
- A+: 6.3%
- A: 0.5%
- BBB+: 0.2%

Source: Standard & Poor's.

Structured Investment Vehicles by Type of Assets, October 2007

- CLO: 6.3%
- RMBS, subprime: 8.3%
- RMBS, prime: 13.3%
- RMBS, Alt-A: 6.7%
- RMBS, other: 0.2%
- Financial institution debt: 29.0%
- Commercial mortgage-backed security (CMBS): 7.7%
- Collateralized debt obligation (CDO): 15.4%
- Asset-backed security (ABS): 12.1%
- Nonfinancial corporate debt: 0.2%
- RMBS, subprime: 8.3%
- RMBS, prime: 13.3%
- RMBS, Alt-A: 6.7%
- RMBS, other: 0.2%
- Financial institution debt: 29.0%

Source: Standard & Poor's.

Funding Profile of Structured Investment Vehicles Held by Banks and Nonbanks, October 2007

(Total liabilities: $367.8 billion)

- Other: 5%
- Automobile: 2%
- Real estate and mortgages: 8%
- Securities: 5%
- Trade receivables: 70%
- Government guaranteed loans: 1%
- Corporate loans: 2%
- Credit cards and consumer loans: 4%

Source: Moody's.

Asset-Backed Commercial Paper Conduits by Traditional Assets, May 2007

(In percent of total)

- Euro medium-term notes: 8%
- U.S. dollar commercial paper: 19%
- Euro commercial paper: 6%
- U.S. dollar medium-term notes: 58%
- Capital notes: 7%