Profile of Citigroup’s Structured Investment Vehicle Assets as of December 12, 2007

By Average Asset Mix
- Financial institution debt 60%
- Other 11%
- CMBS 3%
- MBS, U.S. residential 7%
- CBOs, CLOs, CDOs 6%
- MBS, Non-U.S. residential 12%
- Sovereign debt 1%

By Average Credit Quality
- Aaa 54%
- Aa 43%
- A 3%

Source: Citigroup.
Note: CMBS = commercial mortgage-backed security; MBS = mortgage-backed security; CBO = collateralized bond obligation; CLO = collateralized loan obligation; CDO = collateralized debt obligation.