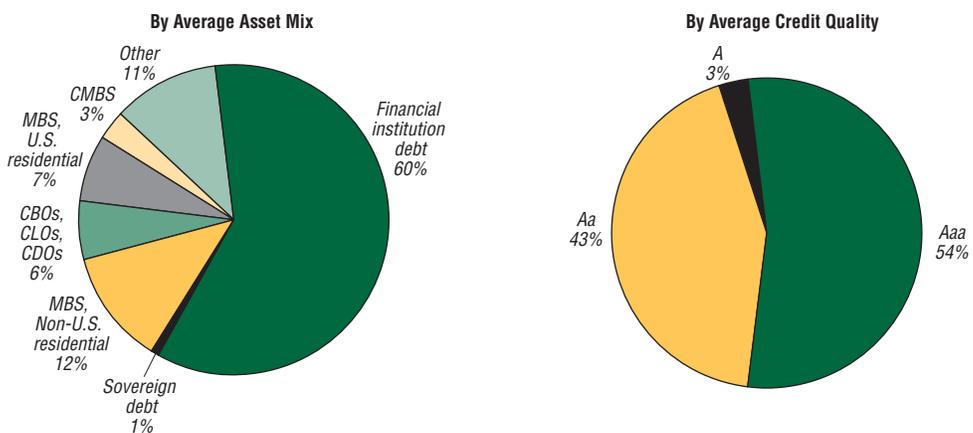


Profile of Citigroup's Structured Investment Vehicle Assets as of December 12, 2007



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