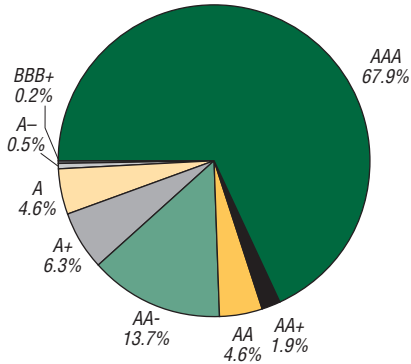
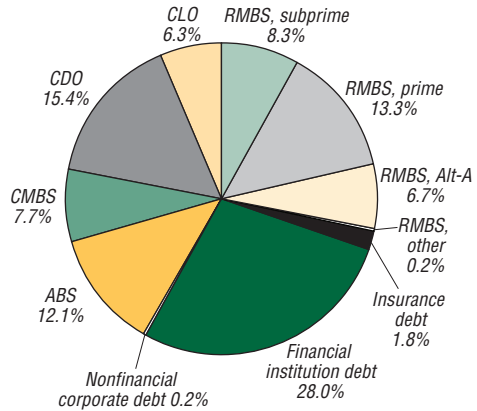


**Structured Investment Vehicle
Portfolio by Ratings, October 2007**



Source: Standard & Poor's.

**Structured Investment Vehicles
by Type of Assets, October 2007**

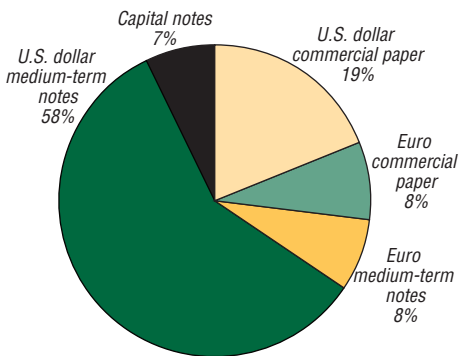


Source: Standard & Poor's.

Note: ABS = asset-backed security; CDO = collateralized debt obligation; CLO = collateralized loan obligation; CMBS = commercial mortgage-backed security; RMBS = residential mortgage-backed security.

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

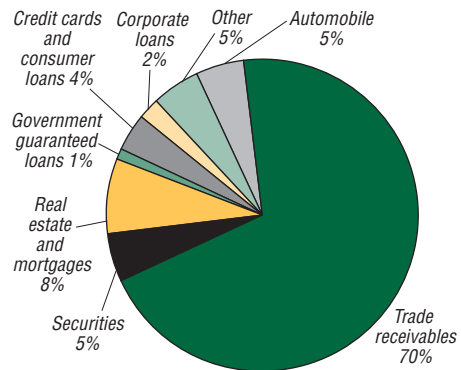
(Total liabilities: \$367.8 billion)



Source: Fitch Ratings, November 2007.

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

(In percent of total)



Source: Moody's.