ADDITIONAL FACTS ON THE CITI-ADVISED SIVs

Profile of the SIV assets and liabilities as of December 12, 2007:

		Average Credit Quality [1,2]		
	Average Asset Mix	Aaa	Aa	A
Financial Institutions Debt	**60%**	**14%**	**43%**	**3%**
Sovereign Debt	**1%**	**1%**		
Structured Finance:				
MBS – Non-U.S. residential	12%	12%		
CBOs, CLOs, CDOs	6	6		
MBS – U.S. residential	7	7		
CMBS	3	3		
Student loans	5	5		
Credit cards	5	5		
Other	1	1		
Total Structured Finance	**39%**	**39%**		
Total Assets	**100%**	**54%**	**43%**	**3%**

- The weighted average maturity of the assets is 3.7 years

(1) Based on Moody's ratings.
(2) The SIVs have no direct exposure to U.S. sub-prime assets and have approximately $51 million of indirect exposure to sub-prime assets through CDOs which are AAA rated and carry credit enhancements.

	Amount Outstanding	Average Rating	Average Maturity
Commercial Paper	$10B	A-1+/P-1	2.4 months
Medium Term Notes	48B	AAA/Aaa	10.1 months

OTHER INFORMATION

- Through asset reductions, the SIVs have partially repaid the previously disclosed $10 billion commitment to purchase commercial paper. As a result, Citi now holds $7.2 billion of commercial paper issued by the SIVs as of December 12, 2007. Citi expects the SIVs to fully repay the commercial paper at or before the last maturity date in mid-March 2008. Following the final maturity date, the new facility is expected to be the sole commitment by Citi to the SIVs.
- The Citi-advised SIVs are: Beta, Centauri, Dorada, Five, Sedna, Vetra and Zela.

ADDITIONAL FACTS ON THE COMMITTED SUPPORT FACILITY

FINANCIAL AND ACCOUNTING IMPACT

- From an accounting perspective:
    - Upon consolidation and on an ongoing basis, the SIV assets and liabilities will be accounted for at fair value.
    - Any losses resulting from changes in the market values of the assets and liabilities are first borne by the junior note holders up to the value of their investments, which had a market value of $2.5 billion on December 12, 2007.
    - The total value of the assets and liabilities on December 12, 2007, were each $62 billion, which includes cash and cash equivalents of $13 billion in the assets and the $2.5 billion of junior notes in the liabilities.
- From an economic perspective:
    - The size and terms of the facility will be determined in early 2008 and will reflect market terms.
    - The size of the facility will vary through the life of the facility and will depend on a number of factors, including the SIVs' repayment of maturing debt obligations.