



Yale SCHOOL OF MANAGEMENT
Program on Financial Stability

EliScholar – A Digital Platform for Scholarly Publishing at Yale

YPFS Resource Library

1-1-1900

RMBS and Citi-RMBS as a Percentage of Citi-CDO Portfolio Reponse to I-22

Citibank

<https://elischolar.library.yale.edu/ypfs-documents/6615>

This resource is brought to you for free and open access by the Yale Program on Financial Stability and [EliScholar](#), a digital platform for scholarly publishing provided by Yale University Library. For more information, please contact ypfs@yale.edu.

RMBS and Citi-RMBS as a Percentage of Citi-CDO Portfolio Notionals

Deal Name	Type	Closing Date	Portfolio Notional	Balance of RMBS in Portfolio	Balance of Citi-RMBS in Portfolio	RMBS as % of Portfolio Notional	Citi-RMBS as % of Portfolio Notional
888 Tactical	Cash CDO ^2	15-Mar-07	1,000,128,744	0	0	0.0%	0.0%
Adams Square II	Cash Mezz	8-Mar-07	1,000,320,000	885,320,000	80,320,000	88.5%	8.0%
Armitage	Cash HG	29-Mar-07	3,010,162,986	1,955,669,966	68,883,080	65.0%	2.3%
Athos Funding	LP	16-May-05	972,231,211	915,638,216	43,529,000	94.2%	4.5%
Avanti	Cash Mezz	22-Jun-06	395,938,680	353,240,797	12,718,000	89.2%	3.2%
Bonifacius	Cash HG	27-Jul-07	2,496,806,524	1,380,418,587	70,271,000	55.3%	2.8%
Capmark 6	Cash Mezz	24-Jul-06	494,446,862	328,093,736	0	66.4%	0.0%
Cetus 2006-1	Synthetic Mezz	20-Jul-06	1,000,000,000	900,000,000	10,000,000	90.0%	1.0%
Cetus 2006-2	Synthetic Mezz	27-Sep-06	999,926,622	865,000,000	12,500,000	86.5%	1.3%
Cetus 2006-4	Synthetic Mezz	15-Nov-06	1,499,926,622	1,312,500,000	40,000,000	87.5%	2.7%
Class V Funding III	Cash CDO ^2	28-Feb-07	1,001,505,916	0	0	0.0%	0.0%
Coldwater	Cash Mezz	17-Aug-06	394,051,943	335,950,920	18,214,000	85.3%	4.6%
Diversey Harbor	Cash HG	1-Jun-06	2,495,572,106	1,950,314,039	10,511,000	78.2%	0.4%
FAB	Cash Mezz	30-Nov-06	399,395,571	315,743,000	3,969,000	79.1%	1.0%
GSC 2006-1	Synthetic Mezz	31-Mar-06	540,000,000	490,000,000	10,000,000	90.7%	1.9%
HSPI I	Cash CDO ^2	12-Dec-06	592,471,740	0	0	0.0%	0.0%
HSPI II	Cash CDO ^2	14-Jun-07	701,271,424	0	0	0.0%	0.0%
Ivy Lane	Cash Mezz	18-May-06	500,413,012	445,015,511	13,451,500	88.9%	2.7%
Jupiter VII	Cash HG	2-Aug-07	1,499,701,910	962,451,367	83,965,000	64.2%	5.6%
Kent Funding	LP	6-Apr-05	970,298,967	757,236,228	5,000,000	78.0%	0.5%
Lacerta	Synthetic Mezz	29-Nov-06	2,000,000,000	1,800,000,000	45,000,000	90.0%	2.3%
Laguna Seca	Cash Mezz	28-Mar-07	499,471,661	400,500,000	10,000,000	80.2%	2.0%
Madaket Funding	Cash HG	11-May-06	998,131,169	709,611,047	23,929,500	71.1%	2.4%
McKinley Funding II	LP	18-Aug-05	998,421,761	687,075,867	2,866,000	68.8%	0.3%
Mugello 2006-1	Synthetic Mezz	14-Nov-06	550,000,000	485,000,000	15,000,000	88.2%	2.7%
Octans 3	Synthetic Mezz	6-Dec-06	999,755,463	900,000,000	20,000,000	90.0%	2.0%
Octonion	Cash Mezz	6-Mar-07	1,000,144,421	876,500,000	40,000,000	87.6%	4.0%
Palmer 2007-1	Synthetic Mezz	7-Mar-07	999,651,033	890,000,000	30,000,000	89.0%	3.0%
Pinnacle Peak	Cash HG	3-Jul-07	823,947,886	973,251,745	42,842,000	118.1%	5.2%
Plettenberg Bay	Cash Mezz	8-Mar-07	499,120,165	438,397,600	26,750,000	87.8%	5.4%
Raffles Place	LP	16-Nov-05	1,000,484,391	638,047,961	13,500,000	63.8%	1.3%
Raffles Place II	Cash HG	13-Dec-06	999,922,718	652,275,000	19,781,000	65.2%	2.0%
Ridgeway Court I	Cash HG	27-Jul-06	1,984,623,610	1,251,989,305	15,000,000	63.1%	0.8%
Ridgeway Court II	Cash HG	27-Jun-07	3,002,086,611	1,690,026,700	111,049,000	56.3%	3.7%
Singa	Cash HG	29-Nov-06	1,000,041,159	517,156,000	35,079,000	51.7%	3.5%
Stack	Cash Mezz	3-May-07	1,499,987,155	1,421,768,582	65,000,000	94.8%	4.3%
Tallships	Cash Mezz	14-Dec-06	1,486,549,450	1,061,715,092	81,403,000	71.4%	5.5%
Tierra Alta Funding	LP	30-Mar-06	2,472,692,324	1,749,647,750	55,827,000	70.8%	2.3%
Topanga	Synthetic Mezz	18-Jan-06	499,335,554	421,999,082	10,000,000	84.5%	2.0%
Topanga II	Cash Mezz	14-Dec-06	999,900,144	875,000,000	40,000,000	87.5%	4.0%
Zais X	Cash CDO ^2	26-Jul-07	602,254,648	3,500,000	0	0.6%	0.0%