



Yale SCHOOL OF MANAGEMENT
Program on Financial Stability

EliScholar – A Digital Platform for Scholarly Publishing at Yale

YPFS Resource Library

2005

Citi Purchases Sales Securitization 3rd Party UW

Citigroup, Inc.

<https://elischolar.library.yale.edu/ypfs-documents/6742>

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.

2005-2009 Purchases, Sales/Securitizedizations & 3rd Party Underwritings

2005

2006

2007

2008

2009

Summary

Purchases

Desk	Balance	Loan Count	Balance	Loan Count	Balance	Loan Count	Balance	Loan Count	Balance	Loan Count	Balance	Loan Count
PRIME	\$8,250,238,735	20,855	\$7,343,718,985	31,655	\$4,058,031,479	6,751	\$-	-	\$17,262,505	63	\$19,669,251,704	59,324
ALT-A	\$3,894,506,655	18,814	\$5,550,754,685	17,592	\$3,126,493,712	8,915	\$4,460,948	17	\$-	-	\$12,576,216,000	45,338
SUBPRIME	\$8,013,572,103	44,385	\$16,480,377,547	88,011	\$8,240,339,890	42,382	\$67,021,594	345	\$8,470,957	149	\$32,809,782,092	175,272
S&D	\$478,735,065	4,189	\$1,420,744,549	10,015	\$3,524,995,679	18,505	\$79,247,190	427	\$377,664,125	5,070	\$5,881,386,608	38,206
TOTAL	\$20,637,052,558	88,243	\$30,795,595,766	147,273	\$18,949,860,760	76,553	\$150,729,733	789	\$403,397,587	5,282	\$70,936,636,404	318,140

Whole Loan Sales

Desk	Balance	No of Deals	Balance	No of Deals	Balance	No of Deals	Balance	No of Deals	Balance	No of Deals	Balance	No of Deals
PRIME	\$116,983,028	2	\$1,909,213,820	7	\$1,049,602,527	7	\$71,368,927	4	\$-	-	\$3,147,168,302	20
ALT-A	\$215,775,008	2	\$649,619,070	3	\$429,003,335	3	\$111,158,043	15	\$17,838,381	2	\$1,423,393,837	25
SUBPRIME	\$-	-	\$-	-	\$1,076,633,248	4	\$299,243,476	11	\$7,984,470	2	\$1,383,861,194	17
S&D	\$-	-	\$12,976,733	2	\$2,200,000	1	\$1,021,216,906	34	\$876,347,885	39	\$1,912,741,524	76
TOTAL	\$332,758,036	4	\$2,571,809,623	12	\$2,557,439,110	15	\$1,502,987,352	64	\$902,170,736	43	\$7,867,164,856	138
					\$-		\$-					

Interaffiliate Whole Loan Sales

Desk	Balance	No of Deals	Balance	No of Deals	Balance	No of Deals	Balance	No of Deals	Balance	No of Deals	Balance	No of Deals
PRIME	\$-	-	\$-	-	\$263,628,493	1	\$3,243,195,498	30	\$2,903,912,600	34	\$6,410,736,591	65
ALT-A	\$-	-	\$-	-	\$-	-	\$-	-	\$-	-	\$-	-
SUBPRIME	\$-	-	\$-	-	\$-	-	\$-	-	\$-	-	\$-	-
S&D	\$-	-	\$-	-	\$-	-	\$27,963,794	2	\$-	-	\$27,963,794	2
TOTAL	\$-	-	\$-	-	\$263,628,493	1	\$3,271,159,292	32	\$2,903,912,600	34	\$6,438,700,385	67
											\$-	

CMLTI Securitizedizations

Desk	Balance	No of Deals	Balance	No of Deals	Balance	No of Deals	Balance	No of Deals	Balance	No of Deals	Balance	No of Deals
PRIME	\$8,618,906,224	11	\$7,333,613,927	6	\$3,990,558,518	4	\$187,400,144	1	\$412,667,942	3	\$20,543,146,756	25
ALT-A	\$-	-	\$959,515,605	2	\$3,197,177,688	4	\$-	-	\$-	-	\$4,156,693,293	6
SUBPRIME	\$5,434,457,626	8	\$13,594,775,003	15	\$11,056,428,819	12	\$-	-	\$-	-	\$30,085,661,447	35
S&D	\$317,183,146	2	\$290,097,030	1	\$575,875,315	1	\$-	-	\$106,028,666	1	\$1,289,184,156	5
TOTAL	\$14,370,546,996	21	\$22,178,001,564	24	\$18,820,040,339	21	\$187,400,144	1	\$518,696,608	4	\$56,074,685,652	71
											\$-	

3rd Party Underwritings

Desk	Balance	No of Deals	Balance	No of Deals	Balance	No of Deals	Balance	No of Deals	Balance	No of Deals	Balance	No of Deals
PRIME	\$7,297,935,054	16	\$13,391,630,103	17	\$7,961,630,710	14	\$508,806,395	2	\$-	-	\$29,160,002,262	49
ALT-A	\$6,237,993,918	22	\$7,244,066,468	14	\$6,007,976,766	9	\$-	-	\$-	-	\$19,490,037,152	45
SUBPRIME	\$28,843,538,122	43	\$22,303,207,000	34	\$8,086,007,000	15	\$-	-	\$-	-	\$59,232,752,122	92
OTHER	\$-	-	\$1,815,023,194	5	\$2,392,257,000	8	\$1,207,929,000	4	\$403,433,849	1	\$5,818,643,043	18
TOTAL	\$42,379,467,094	81	\$44,753,926,765	70	\$24,447,871,476	46	\$1,716,735,395	6	\$403,433,849	1	\$113,701,434,579	204