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Citi-CDO Portfolio Notionals

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

Deal Name	Type	Closing Date	Portfolio Notional	Balance of CDOs in Portfolio	Balance of Citi-CDOs in Portfolio	CDOs as % of Portfolio Notional	Citi-CDOs as % of Portfolio Notional
888 Tactical	Cash CDO ^2	15-Mar-07	1,000,128,744	1,000,128,744	202,936,581	100.0%	20.3%
Adams Square II	Cash Mezz	8-Mar-07	1,000,320,000	75,000,000	75,000,000	7.5%	7.5%
Armitage	Cash HG	29-Mar-07	3,010,162,986	984,737,426	260,492,268	32.7%	8.7%
Athos Funding	LP	16-May-05	972,231,211	215,243,616	42,000,000	22.1%	4.3%
Avanti	Cash Mezz	22-Jun-06	395,938,680	25,915,791	5,948,895	6.5%	1.5%
Bonifacius	Cash HG	27-Jul-07	2,496,806,524	873,699,507	358,325,587	35.0%	14.4%
Capmark 6	Cash Mezz	24-Jul-06	494,446,862	10,250,000	4,000,000	2.1%	0.8%
Cetus 2006-1	Synthetic Mezz	20-Jul-06	1,000,000,000	50,000,000	20,000,000	5.0%	2.0%
Cetus 2006-2	Synthetic Mezz	27-Sep-06	999,926,622	74,926,622	0	7.5%	0.0%
Cetus 2006-4	Synthetic Mezz	15-Nov-06	1,499,926,622	112,426,622	0	7.5%	0.0%
Class V Funding III	Cash CDO ^2	28-Feb-07	1,001,505,916	1,001,505,916	222,250,000	100.0%	22.2%
Coldwater	Cash Mezz	17-Aug-06	394,051,943	32,677,385	4,000,000	8.3%	1.0%
Diversey Harbor	Cash HG	1-Jun-06	2,495,572,106	495,402,445	83,331,723	19.9%	3.3%
FAB	Cash Mezz	30-Nov-06	399,395,571	81,752,571	2,200,909	20.5%	0.6%
GSC 2006-1	Synthetic Mezz	31-Mar-06	540,000,000	0	0	0.0%	0.0%
HSPI I	Cash CDO ^2	12-Dec-06	592,471,740	590,471,740	96,886,468	99.7%	16.4%
HSPI II	Cash CDO ^2	14-Jun-07	701,271,424	701,271,424	177,991,715	100.0%	25.4%
Ivy Lane	Cash Mezz	18-May-06	500,413,012	44,897,501	8,448,895	9.0%	1.7%
Jupiter VII	Cash HG	2-Aug-07	1,499,701,910	523,871,423	256,698,475	34.9%	17.1%
Kent Funding	LP	6-Apr-05	970,298,967	138,752,752	4,000,000	14.3%	0.4%
Lacerta	Synthetic Mezz	29-Nov-06	2,000,000,000	100,000,000	0	5.0%	0.0%
Laguna Seca	Cash Mezz	28-Mar-07	499,471,661	99,471,661	4,000,000	19.9%	0.8%
Madaket Funding	Cash HG	11-May-06	998,131,169	185,667,484	19,350,000	18.6%	1.9%
McKinley Funding II	LP	18-Aug-05	998,421,761	293,845,894	71,140,894	29.4%	7.1%
Mugello 2006-1	Synthetic Mezz	14-Nov-06	550,000,000	0	0	0.0%	0.0%
Octans 3	Synthetic Mezz	6-Dec-06	999,755,463	49,755,463	10,000,000	5.0%	1.0%
Octonion	Cash Mezz	6-Mar-07	1,000,144,421	74,250,084	43,724,627	7.4%	4.4%
Palmer 2007-1	Synthetic Mezz	7-Mar-07	999,651,033	59,651,033	0	6.0%	0.0%
Pinnacle Peak	Cash HG	3-Jul-07	1,492,628,699	176,625,091	51,000,000	11.8%	3.4%
Plettenberg Bay	Cash Mezz	8-Mar-07	499,120,165	39,796,232	5,000,000	8.0%	1.0%
Raffles Place	LP	16-Nov-05	1,000,484,391	222,625,000	70,000,000	22.3%	7.0%
Raffles Place II	Cash HG	13-Dec-06	999,922,718	349,740,062	85,500,000	35.0%	8.6%
Ridgeway Court I	Cash HG	27-Jul-06	1,984,623,610	687,134,305	59,000,000	34.6%	3.0%
Ridgeway Court II	Cash HG	27-Jun-07	3,002,086,611	1,045,380,122	431,293,216	34.8%	14.4%
Singa	Cash HG	29-Nov-06	1,000,041,159	348,836,215	77,355,492	34.9%	7.7%
Stack	Cash Mezz	3-May-07	1,499,987,155	78,218,573	0	5.2%	0.0%
Tallships	Cash Mezz	14-Dec-06	1,486,549,450	409,834,358	68,000,000	27.6%	4.6%
Tierra Alta Funding	LP	30-Mar-06	2,472,692,324	695,044,572	334,510,273	28.1%	13.5%
Topanga	Synthetic Mezz	18-Jan-06	499,335,554	32,336,472	0	6.5%	0.0%
Topanga II	Cash Mezz	14-Dec-06	999,900,144	74,900,144	10,000,000	7.5%	1.0%
Zais X	Cash CDO ^2	26-Jul-07	602,254,648	598,758,648	110,949,300	99.4%	18.4%