

Yale University

EliScholar – A Digital Platform for Scholarly Publishing at Yale

YPFS Documents (Series 1)

[Browse by Media Type](#)

1-1-1900

Citi Investor List to RMBS Sythetic CDOs Response to I-20

Citigroup, Inc.

Follow this and additional works at: <https://elischolar.library.yale.edu/ypfs-documents>

Recommended Citation

Citigroup, Inc., "Citi Investor List to RMBS Sythetic CDOs Response to I-20" (1900). *YPFS Documents (Series 1)*. 6568.

<https://elischolar.library.yale.edu/ypfs-documents/6568>

This Document is brought to you for free and open access by the Browse by Media Type at EliScholar – A Digital Platform for Scholarly Publishing at Yale. It has been accepted for inclusion in YPFS Documents (Series 1) by an authorized administrator of EliScholar – A Digital Platform for Scholarly Publishing at Yale. For more information, please contact elischolar@yale.edu.

Palmer

Type of Deal: Mezz ABS CDO

Palmer 2007-1	Original Rating	Attached	Detached	Capital Structure	Citi Net Position
Super Senior	NR	30.00%	100.00%	700,000,000	700,000,000
A1	Aaa	20.00%	30.00%	100,000,000	100,000,000
A2	Aa2	15.00%	20.00%	50,000,000	50,000,000
B	A2	9.50%	15.00%	55,000,000	35,000,000
C	Baa2	5.50%	9.50%	40,000,000	40,000,000
D	Ba1	3.25%	5.50%	22,500,000	-
Equity	NR	0.00%	3.25%	32,500,000	-
TOTAL				1,000,000,000	925,000,000

Risktakers/Investors**Super Senior**

A1

A2

B

C

D

Equity

GREY WOLF (\$20MM)

GS (\$6.3MM), GREY WOLF (\$11.7MM), GSC (\$4.5MM)

GSC (\$ 6.5MM), GS (\$9.1MM), GREY WOLF (\$16.9MM)

Cetus 2006-4

Type of Deal: Mezz ABS CDO

Cetus 2006-4	Original Rating	Attached	Detached	Capital Structure	Citi Net Position
Super Senior	NR	30%	100%	1,050,000,000	1,050,000,000
A1	Aaa	20%	30%	150,000,000	150,000,000
A2	Aa2	15%	20%	75,000,000	65,000,000
B	A2	10%	15%	82,500,000	50,500,000
C	Baa2	6%	10%	60,000,000	45,000,000
D	Ba1	4%	6%	22,500,000	-
E	Ba2	2%	4%	30,000,000	-
Equity	NR	0%	2%	30,000,000	-
TOTAL				1,500,000,000	1,360,500,000

Risktakers/Investors**Super Senior**

A1

A2

B

C

D

E

Equity

VANDERBILT (\$10MM)

HARDING (\$20MM), CSAM (\$12MM)

MAGNETAR (\$22.5MM)

MAGNETAR (\$30MM)

MAGNETAR (\$30MM)

Octans III

Type of Deal: Mezz ABS CDO

Octans III	Original Rating	Attached	Detached	Capital Structure	Citi Net Position
Super Senior	NR	30.0%	100.0%	700,000,000	700,000,000
A1	Aaa	20.0%	30.0%	100,000,000	100,000,000
A2	Aa2	15.0%	20.0%	50,000,000	35,000,000
B	A2	9.5%	15.0%	55,000,000	32,250,000
C	Baa2	5.5%	9.5%	40,000,000	30,000,000
D	Ba1	4.0%	5.5%	15,000,000	-
E	Ba2	2.0%	4.0%	20,000,000	-
Equity	NR	0.0%	2.0%	20,000,000	-
TOTAL				1,000,000,000	897,250,000

Risktakers/Investors**Super Senior**

A1

A2

MAXIM CAPITAL (\$15MM)

B

HARDING (\$10MM), CSAM (\$12.75MM)

C

D

MAGNETAR (\$15MM)

E

MAGNETAR (\$20MM)

Equity

MAGNETAR (\$20MM)

Cetus 2006-1

Type of Deal: Mezz ABS CDO

Cetus 2006-1	Original Rating	Attached	Detached	Capital Structure	Citi Net Position
Super Senior	NR	30.0%	100.0%	700,000,000	700,000,000
A1	Aaa	20.0%	30.0%	100,000,000	50,000,000
A2	Aa2	15.0%	20.0%	50,000,000	-
B	A2	9.5%	15.0%	55,000,000	-
C	Baa2	5.5%	9.5%	40,000,000	-
D	Ba1	2.5%	5.5%	30,000,000	-
Equity	NR	0.0%	2.5%	25,000,000	-
TOTAL				1,000,000,000	750,000,000

Risktakers/Investors**Super Senior**

A1

CAMBER 4 (\$10MM), GULF INTL BANK (\$10MM), NIBCRED-VREDEZICHT GRAVENHAGE (\$30MM)

A2

VANDERBILT (\$10MM), BONY (\$15MM), LION (\$5MM), ROCKWALL (\$10MM), NIBCRED-VREDEZICHT GRAVENHAGE (\$10MM)

B

VANDERBILT (\$10MM), CAMBER 3 (\$8MM), NIBCRED-VREDEZICHT GRAVENHAGE (\$15MM), CDO WAREHOUSE (\$22MM)

C

IVY ASSET MANAGEMENT (\$10MM), ML (\$3.5MM), MONTAUK POINT CDO (\$5MM), IVY ASSET MANAGEMENT (\$2MM), HARDING AVSORY (\$15MM), CAMBER 6 (\$4.5MM)

D

GSC (\$6MM), MAGNETAR (\$24MM)

Equity

GSC (\$5MM), MAGNETAR (\$20MM)

Cetus 2006-2

Type of Deal: Mezz ABS CDO

Cetus 2006-2	Original Rating	Attached	Detached	Capital Structure	Citi Net Position
Super Senior	NR	30.0%	100.0%	700,000,000	700,000,000
A1	Aaa	20.0%	30.0%	100,000,000	50,000,000
A2	Aa2	15.0%	20.0%	50,000,000	5,000,000
B	A2	9.5%	15.0%	55,000,000	35,000,000
C	Baa2	5.5%	9.5%	40,000,000	1,000,000
Equity	NR	0.0%	5.5%	55,000,000	-
TOTAL				1,000,000,000	791,000,000

Risktakers/Investors**Super Senior**

A1	ISCHUS CAPITAL (\$10MM), NIBCRED-VREDEZICHT GRAVENHAGE (\$20MM), QVT (\$20MM)
A2	MMAXIM (\$15MM), CSAC (\$30MM), FORTIS (\$5MM)
B	CATHAY (\$10MM), CAMBER 3 (\$6.3MM) CAMBER 5 (\$3.7MM)
C	ML (\$5MM), FORTIS (\$4MM), ABU DHABI (\$2MM), COMMERZ (\$10MM) SSGA (\$6MM), SLPHA 7MNJ (\$5MM)
Equity	GSC (\$7MM), MAGNETAR (\$48MM)

Lacerta

Type of Deal: Mezz ABS CDO

Lacerta	Original Rating	Attached	Detached	Capital Structure	Citi Net Position
Super Senior	NR	30.0%	100.0%	1,400,000,000	1,400,000,000
A1	Aaa	20.0%	30.0%	200,000,000	-
A2	Aa2	15.0%	20.0%	100,000,000	25,000,000
B	A2	9.5%	15.0%	110,000,000	44,200,000
C	Baa2	5.5%	9.5%	80,000,000	6,720,000
D	Ba1	4.0%	5.5%	30,000,000	-
E	Ba2	2.0%	4.0%	40,000,000	-
Equity	NR	0.0%	2.0%	40,000,000	-
TOTAL				2,000,000,000	1,475,920,000

Risktakers/Investors**Super Senior**

A1	MILLSTONE FUNDING LTD 4 (\$6MM), PRINCETON (\$9MM), FFTW (\$35MM), LORELEY (\$150MM)
A2	KOCH (\$15MM), CSAC (\$55MM), SECURITY BEN 6TH AVE FUNDING (\$15MM), HIGHLAND (\$7MM), PRINCETON (\$5MM)
B	COLLINEO (\$10MM), KOCH (\$15MM), CSAC (\$35MM), ML (\$3MM), HARDING (\$20MM), MONEYGRAM (\$15MM)
C	ML (\$30MM), CSAM (\$10MM), PUTNAM (\$2MM), PYXIS (\$15MM)
D	MAGNETAR (\$30MM)
E	MAGNETAR (\$40MM)
Equity	MAGNETAR (\$40MM)

Mugello 2006-1

Type of Deal: Mezz ABS CDO

Lacerta	Original Rating	Attached	Detached	Capital Structure	Citi Net Position
Super Senior	NR	30.6%	100.0%	394,000,000	394,000,000
A1	Aaa	20.7%	30.6%	54,000,000	54,000,000
A2	Aa2	13.5%	20.7%	40,000,000	40,000,000
B	A2	8.7%	13.5%	26,000,000	26,000,000
C	Baa2	5.1%	8.7%	20,000,000	18,000,000
Equity	NR	0.0%	5.1%	28,000,000	12,500,000
TOTAL				562,000,000	544,500,000

Risktakers/Investors**Super Senior**

A1

A2

B

C

Equity

EM 144A REGS CONVERSION CTL (\$2MM)
LES ASSURANCES FEDERALES VIE (\$1MM), PARAMAX (\$14.5MM)**Topanga I**

Type of Deal: Mezz ABS CDO

Lacerta	Capital Structure	Citi Net Position
A1	49,000,000	
A2	37,000,000	
B	26,000,000	10,000,000
C	20,000,000	
Equity	23,000,000	
TOTAL	155,000,000	10,000,000

Risktakers/Investors

A1

A2

B

C

Equity

IKB
IKB, FORTIS
IKB, SSGA, VANDERBILT
SSGA, CHOTIN, VERO
BASIS, GREYWOLF, GREAT LAKES, MWAM, SHELL PENSION, ABSOLUTE