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PWC Spreadsheet Reflecting Goldmans Marks with Bob Sullivans Notes

Robert "Bob" Sullivan

PricewaterhouseCoopers (PWC)

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8/2/14

Entity	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U	V	W	X	Y	Z
Amgen Inc	11,200,000	11,200,000	11,200,000	11,200,000	11,200,000	11,200,000	11,200,000	11,200,000	11,200,000	11,200,000	11,200,000	11,200,000	11,200,000	11,200,000	11,200,000	11,200,000	11,200,000	11,200,000	11,200,000	11,200,000	11,200,000	11,200,000	11,200,000	11,200,000	11,200,000	11,200,000

45,000,000

PROFESSOR SUPERVISOR
 SUMMER SCHOOL
 ADMINISTRATION
 VENDORING

AT TIME OF LAST HOLD

→ HARD TO QUANTIFY

Could Be 10 Parts of 100

A 75 Billion - would amount to 50%

75 Billion of CDOs

October/November 2008

- ① → Capital/CDOs Spreads P. Premium
- ② → Need To Monitor Underlying Obligations
- ↳ High Average Losses

→ BIG SPREADS WITH SPREADS

Spreads and Liquidity
 Spreads and CDOs

→ Reverse
 → CDOs of CDOs
 → CDOs of CDOs
 → CDOs of CDOs

25 BP
 10 BP