STANDARD
&POOR'S

Pool CMLTI 2006-NC2
Date 9/11/06

ARMS Total
Balance: $821,035,095.55
Loans: 3,240

	FF	LS	LC
AAA	48.63%	65.30%	31.75%
AA+	45.32%	59.58%	27.00%
AA	39.69%	56.69%	22.50%
AA-	37.18%	55.14%	20.50%
A+	34.78%	52.48%	18.25%
A	32.39%	50.94%	16.50%
A-	30.87%	49.39%	15.25%
BBB+	28.40%	48.41%	13.75%
BBB	26.88%	47.43%	12.75%
BBB-	24.15%	46.59%	11.25%
BB+	20.99%	45.74%	9.60%
BB	18.09%	45.32%	8.20%
BB-	15.59%	44.90%	7.00%
B+	13.04%	44.47%	5.80%
B	10.67%	44.05%	4.70%

Fixed Total
Balance: $190,285,548.86
Loans: 1,470

	FF	LS	LC
AAA	36.69%	62.69%	23.00%
AA+	33.28%	58.59%	19.50%
AA	28.70%	56.62%	16.25%
AA-	26.54%	55.58%	14.75%
A+	25.12%	53.74%	13.50%
A	23.24%	52.72%	12.25%
A-	21.76%	51.71%	11.25%
BBB+	20.06%	51.11%	10.25%
BBB	18.81%	50.50%	9.50%
BBB-	16.97%	50.09%	8.50%
BB+	14.90%	49.67%	7.40%
BB	12.94%	49.46%	6.40%
BB-	11.57%	49.26%	5.70%
B+	10.19%	49.05%	5.00%
B	8.80%	48.84%	4.30%

DATE: 09/11/2006

CMLTI 2006-2 v2

ANALYST

TECH

AA

CHAIR

Total pool

Loans: 4507

Balance: $ 948,626,392

	FF	LS	LC	Rounded
AAA	0.00%	64.77%	30.00%	
AA+	0.00%	59.38%	25.60%	
AA	0.00%	56.68%	21.14%	
AA-	0.00%	55.23%	19.37%	
A+	0.00%	52.73%	17.36%	
A	0.00%	51.29%	15.74%	
A-	0.00%	49.86%	14.40%	
BBB+	0.00%	48.95%	13.14%	
BBB	0.00%	48.05%	12.00%	
BBB-	0.00%	47.29%	10.62%	
BB+	0.00%	46.53%	9.17%	
BB	0.00%	46.15%	7.82%	
BB-	0.00%	45.77%	6.73%	
B+	0.00%	45.39%	5.65%	
B	0.00%	45.01%	4.60%	
B-	0.00%	44.26%	3.54%	

4507
948626392.1

Fixed

First Liens (LTV <=95)

Loans: 837 73.85%

Balance: $ 140,535,067

	FF	LS	LC
AAA	34.71%	49.48%	17.17%
AA+	32.77%	43.94%	14.40%
AA	28.12%	41.26%	11.60%
AA-	26.48%	39.86%	10.56%
A+	24.99%	37.36%	9.34%
A	23.32%	35.98%	8.39%
A-	22.01%	34.62%	7.62%
BBB+	20.42%	33.80%	6.90%
BBB	19.00%	32.98%	6.27%
BBB-	16.97%	32.42%	5.50%
BB+	14.73%	31.86%	4.69%
BB	12.47%	31.57%	3.94%
BB-	10.59%	31.29%	3.31%
B+	8.71%	31.01%	2.70%
B	6.83%	30.74%	2.10%
B-	4.96%	30.18%	1.50%

Second Liens

Loans: 633 26.15%

Balance: $ 49,750,481

	FF	LS	LC
AAA	39.46%	100.00%	39.46%
AA+	34.20%	100.00%	34.20%
AA	28.94%	100.00%	28.94%
AA-	27.02%	100.00%	27.02%
A+	25.10%	100.00%	25.10%
A	23.19%	100.00%	23.19%
A-	21.56%	100.00%	21.56%
BBB+	19.94%	100.00%	19.94%
BBB	18.32%	100.00%	18.32%
BBB-	16.67%	100.00%	16.67%
BB+	15.03%	100.00%	15.03%
BB	13.38%	100.00%	13.38%
BB-	12.37%	100.00%	12.37%
B+	11.36%	100.00%	11.36%
B	10.36%	100.00%	10.36%
B-	9.35%	100.00%	9.35%

Other (eg: MH, HOEPA)

Loans: 0.00%

Balance:

	FF	LS	LC
AAA	0.00%		
AA+	0.00%		
AA	0.00%		
AA-	0.00%		
A+	0.00%		
A	0.00%		
A-	0.00%		
BBB+	0.00%		
BBB	0.00%		
BBB-	0.00%		
BB+	0.00%		
BB	0.00%		
BB-	0.00%		
B+	0.00%		
B	0.00%		
B-	0.00%		

Hi LTV Fixed

Loans: 0 0.00%

Balance: $ -

	FF	LS	LC
AAA	0.00%	0.00%	0.00%
AA+	0.00%	0.00%	0.00%
AA	0.00%	0.00%	0.00%
AA-	0.00%	0.00%	0.00%
A+	0.00%	0.00%	0.00%
A	0.00%	0.00%	0.00%
A-	0.00%	0.00%	0.00%
BBB+	0.00%	0.00%	0.00%
BBB	0.00%	0.00%	0.00%
BBB-	0.00%	0.00%	0.00%
BB+	0.00%	0.00%	0.00%
BB	0.00%	0.00%	0.00%
BB-	0.00%	0.00%	0.00%
B+	0.00%	0.00%	0.00%
B	0.00%	0.00%	0.00%
B-	0.00%	0.00%	0.00%

Total Fixed

Loans: 1470 100.00%

Balance: $ 190,285,549 20.06%

	FF	LS	LC	Rounded
AAA	36.69%	62.69%	23.00%	23.00%
AA+	33.28%	58.59%	19.57%	19.50%
AA	28.70%	56.62%	16.14%	16.25%
AA-	26.54%	55.58%	14.86%	14.75%
A+	25.12%	53.74%	13.46%	13.50%
A	23.24%	52.72%	12.26%	12.25%
A-	21.76%	51.71%	11.26%	11.25%
BBB+	20.06%	51.11%	10.31%	10.25%
BBB	18.81%	50.50%	9.42%	9.50%
BBB-	16.97%	50.09%	8.42%	8.50%
BB+	14.90%	49.67%	7.39%	7.40%
BB	12.94%	49.46%	6.41%	6.40%
BB-	11.57%	49.26%	5.68%	5.70%
B+	10.19%	49.05%	4.97%	5.00%
B	8.80%	48.84%	4.26%	4.30%
B-	7.43%	48.43%	3.55%	3.60%

didnt print out CES Summary

KS 9/11/06

9/11/06

MGM 9/11/06

ARMs

First Liens (LTV <= 95)			
Loans:	3037		100.00%
Balance:	$ 758,340,843		
	FF	LS	LC
AAA	48.63%	65.30%	31.76%
AA+	45.51%	59.58%	27.11%
AA	39.50%	56.69%	22.39%
AA-	37.18%	55.14%	20.50%
A+	34.95%	52.48%	18.34%
A	32.61%	50.94%	16.61%
A-	30.76%	49.39%	15.19%
BBB+	28.60%	48.41%	13.84%
BBB	26.68%	47.43%	12.65%
BBB-	23.98%	46.59%	11.17%
BB+	21.03%	45.74%	9.62%
BB	18.05%	45.32%	8.18%
BB-	15.58%	44.90%	6.99%
B+	13.10%	44.47%	5.83%
B	10.63%	44.05%	4.68%
B-	8.19%	43.21%	3.54%

Second Liens			
Loans:			0.00%
Balance:			
	FF	LS	LC
AAA	0.00%		
AA+	0.00%		
AA	0.00%		
AA-	0.00%		
A+	0.00%		
A	0.00%		
A-	0.00%		
BBB+	0.00%		
BBB	0.00%		
BBB-	0.00%		
BB+	0.00%		
BB	0.00%		
BB-	0.00%		
B+	0.00%		
B	0.00%		
	0.00%		

Other (MH, HOEPA)			
Loans:			0.00%
Balance:			
	FF	LS	LC
AAA	0.00%		
AA+	0.00%		
AA	0.00%		
AA-	0.00%		
A+	0.00%		
A	0.00%		
A-	0.00%		
BBB+	0.00%		
BBB	0.00%		
BBB-	0.00%		
BB+	0.00%		
BB	0.00%		
BB-	0.00%		
B+	0.00%		
B	0.00%		
B-	0.00%		

Hi LTV ARMs			
Loans:	0		0.00%
Balance:	$ -		
	FF	LS	LC
AAA	0.00%	0.00%	0.00%
AA+	0.00%	0.00%	0.00%
AA	0.00%	0.00%	0.00%
AA-	0.00%	0.00%	0.00%
A+	0.00%	0.00%	0.00%
A	0.00%	0.00%	0.00%
A-	0.00%	0.00%	0.00%
BBB+	0.00%	0.00%	0.00%
BBB	0.00%	0.00%	0.00%
BBB-	0.00%	0.00%	0.00%
BB+	0.00%	0.00%	0.00%
BB	0.00%	0.00%	0.00%
BB-	0.00%	0.00%	0.00%
B+	0.00%	0.00%	0.00%
B	0.00%	0.00%	0.00%
B-	0.00%	0.00%	0.00%

Total ARMs				
Loans:	3037			100%
Balance:	$ 758,340,843			79.94%
	FF	LS	LC	Rounded
AAA	48.63%	65.30%	31.76%	31.75%
AA+	45.32%	59.58%	27.11%	27.00%
AA	39.69%	56.69%	22.39%	22.50%
AA-	37.18%	55.14%	20.50%	20.50%
A+	34.78%	52.48%	18.34%	18.25%
A	32.39%	50.94%	16.61%	16.50%
A-	30.87%	49.39%	15.19%	15.25%
BBB+	28.40%	48.41%	13.84%	13.75%
BBB	26.88%	47.43%	12.65%	12.75%
BBB-	24.15%	46.59%	11.17%	11.25%
BB+	20.99%	45.74%	9.62%	9.60%
BB	18.09%	45.32%	8.18%	8.20%
BB-	15.59%	44.90%	6.99%	7.00%
B+	13.04%	44.47%	5.83%	5.80%
B	10.67%	44.05%	4.68%	4.70%
B-	8.10%	43.21%	3.54%	3.50%

Total pool

Loans: 4755
Balance: $ 1,019,119,628

	FF	LS	LC	Rounded
AAA	0.00%	64.62%	30.39%	
AA+	0.00%	59.21%	25.95%	
AA	0.00%	56.49%	21.47%	
AA-	0.00%	55.04%	19.68%	
A+	0.00%	52.53%	17.65%	
A	0.00%	51.09%	16.00%	
A-	0.00%	49.65%	14.65%	
BBB+	0.00%	48.75%	13.37%	
BBB	0.00%	47.84%	12.22%	
BBB-	0.00%	47.08%	10.82%	
BB+	0.00%	46.31%	9.35%	
BB	0.00%	45.93%	7.99%	
BB-	0.00%	45.55%	6.88%	
B+	0.00%	45.17%	5.79%	
B	0.00%	44.79%	4.72%	
B-	0.00%	44.03%	3.65%	

DATE: 09/11/2006

ANALYST

TECH

AA

CHAIR

Compare

4755
1019119628

Fixed

First Liens (LTV <=95)

Loans: 868 — 74.29%
Balance: $ 147,165,497

	FF	LS	LC
AAA	34.43%	49.11%	16.91%
AA+	32.55%	43.54%	14.17%
AA	28.01%	40.86%	11.44%
AA-	26.40%	39.45%	10.41%
A+	24.93%	36.94%	9.21%
A	23.29%	35.56%	8.28%
A-	21.99%	34.18%	7.52%
BBB+	20.42%	33.36%	6.81%
BBB	19.02%	32.54%	6.19%
BBB-	17.00%	31.98%	5.43%
BB+	14.78%	31.41%	4.64%
BB	12.53%	31.13%	3.90%
BB-	10.66%	30.85%	3.29%
B+	8.78%	30.57%	2.68%
B	6.91%	30.29%	2.09%
B-	5.05%	29.74%	1.50%

Second Liens

Loans: 647 — 25.71%
Balance: $ 50,919,035

	FF	LS	LC
AAA	39.31%	99.57%	39.15%
AA+	34.07%	99.57%	33.93%
AA	28.83%	99.57%	28.71%
AA-	26.92%	99.57%	26.81%
A+	25.01%	99.57%	24.91%
A	23.10%	99.57%	23.00%
A-	21.49%	99.57%	21.40%
BBB+	19.87%	99.57%	19.79%
BBB	18.25%	99.57%	18.18%
BBB-	16.61%	99.57%	16.54%
BB+	14.98%	99.57%	14.91%
BB	13.34%	99.57%	13.28%
BB-	12.34%	99.57%	12.28%
B+	11.33%	99.57%	11.29%
B	10.33%	99.57%	10.29%
B-	9.33%	99.57%	9.29%

Other (eg: MH, HOEPA)

Loans: — 0.00%
Balance:

	FF	LS	LC
AAA	0.00%		
AA+	0.00%		
AA	0.00%		
AA-	0.00%		
A+	0.00%		
A	0.00%		
A-	0.00%		
BBB+	0.00%		
BBB	0.00%		
BBB-	0.00%		
BB+	0.00%		
BB	0.00%		
BB-	0.00%		
B+	0.00%		
B	0.00%		
B-	0.00%		

Hi LTV Fixed

Loans: 0 — 0.00%
Balance: $ -

	FF	LS	LC
AAA	0.00%	0.00%	0.00%
AA+	0.00%	0.00%	0.00%
AA	0.00%	0.00%	0.00%
AA-	0.00%	0.00%	0.00%
A+	0.00%	0.00%	0.00%
A	0.00%	0.00%	0.00%
A-	0.00%	0.00%	0.00%
BBB+	0.00%	0.00%	0.00%
BBB	0.00%	0.00%	0.00%
BBB-	0.00%	0.00%	0.00%
BB+	0.00%	0.00%	0.00%
BB	0.00%	0.00%	0.00%
BB-	0.00%	0.00%	0.00%
B+	0.00%	0.00%	0.00%
B	0.00%	0.00%	0.00%
B-	0.00%	0.00%	0.00%

Total Fixed

Loans: 1515 — 100.00%
Balance: $ 198,084,533 — 19.44%

	FF	LS	LC	Rounded
AAA	36.64%	62.08%	22.62%	22.75%
AA+	33.22%	57.95%	19.25%	19.25%
AA	28.60%	55.95%	15.88%	16.00%
AA-	26.86%	54.90%	14.63%	14.75%
A+	24.98%	53.04%	13.25%	13.25%
A	23.07%	52.01%	12.06%	12.00%
A-	21.57%	50.99%	11.08%	11.00%
BBB+	20.35%	50.38%	10.15%	10.25%
BBB	18.59%	49.77%	9.27%	9.25%
BBB-	16.72%	49.35%	8.29%	8.25%
BB+	14.92%	48.94%	7.28%	7.30%
BB	12.93%	48.73%	6.31%	6.30%
BB-	11.54%	48.52%	5.60%	5.60%
B+	10.14%	48.31%	4.90%	4.90%
B	8.73%	48.10%	4.20%	4.20%
B-	7.55%	47.69%	3.50%	3.60%

ARMs

First Liens (LTV <= 95)			
Loans:	3240		100.00%
Balance:	$ 821,035,096		
	FF	LS	LC
AAA	49.45%	65.23%	32.26%
AA+	46.33%	59.51%	27.57%
AA	40.31%	56.62%	22.82%
AA-	37.95%	55.07%	20.90%
A+	35.70%	52.41%	18.71%
A	33.33%	50.87%	16.96%
A-	31.45%	49.33%	15.52%
BBB+	29.26%	48.35%	14.15%
BBB	27.31%	47.37%	12.94%
BBB-	24.57%	46.53%	11.43%
BB+	21.57%	45.68%	9.85%
BB	18.55%	45.26%	8.39%
BB-	16.03%	44.84%	7.19%
B+	13.52%	44.41%	6.00%
B	11.00%	43.99%	4.84%
B-	8.53%	43.15%	3.68%

Other (MH, HOEPA)			
Loans:			0.00%
Balance:			
	FF	LS	LC
AAA	0.00%		
AA+	0.00%		
AA	0.00%		
AA-	0.00%		
A+	0.00%		
A	0.00%		
A-	0.00%		
BBB+	0.00%		
BBB	0.00%		
BBB-	0.00%		
BB+	0.00%		
BB	0.00%		
BB-	0.00%		
B+	0.00%		
B	0.00%		
	0.00%		

Other (MH, HOEPA)			
Loans:			0.00%
Balance:			
	FF	LS	LC
AAA	0.00%		
AA+	0.00%		
AA	0.00%		
AA-	0.00%		
A+	0.00%		
A	0.00%		
A-	0.00%		
BBB+	0.00%		
BBB	0.00%		
BBB-	0.00%		
BB+	0.00%		
BB	0.00%		
BB-	0.00%		
B+	0.00%		
B	0.00%		
B-	0.00%		

HI LTV ARMs			
Loans:	0		0.00%
Balance:	$ -		
	FF	LS	LC
AAA	0.00%	0.00%	0.00%
AA+	0.00%	0.00%	0.00%
AA	0.00%	0.00%	0.00%
AA-	0.00%	0.00%	0.00%
A+	0.00%	0.00%	0.00%
A	0.00%	0.00%	0.00%
A-	0.00%	0.00%	0.00%
BBB+	0.00%	0.00%	0.00%
BBB	0.00%	0.00%	0.00%
BBB-	0.00%	0.00%	0.00%
BB+	0.00%	0.00%	0.00%
BB	0.00%	0.00%	0.00%
BB-	0.00%	0.00%	0.00%
B+	0.00%	0.00%	0.00%
B	0.00%	0.00%	0.00%
B-	0.00%	0.00%	0.00%

Total ARMs				
Loans:	3240			100%
Balance:	$ 821,035,096			80.56%
	FF	LS	LC	Rounded
AAA	49.44%	65.23%	32.26%	32.25%
AA+	46.21%	59.51%	27.57%	27.50%
AA	40.18%	56.62%	22.82%	22.75%
AA-	38.13%	55.07%	20.90%	21.00%
A+	35.77%	52.41%	18.71%	18.75%
A	33.42%	50.87%	16.96%	17.00%
A-	31.42%	49.33%	15.52%	15.50%
BBB+	29.47%	48.35%	14.15%	14.25%
BBB	27.44%	47.37%	12.94%	13.00%
BBB-	24.72%	46.53%	11.43%	11.50%
BB+	21.67%	45.68%	9.85%	9.90%
BB	18.56%	45.26%	8.39%	8.40%
BB-	16.06%	44.84%	7.19%	7.20%
B+	13.51%	44.41%	6.00%	6.00%
B	10.91%	43.99%	4.84%	4.80%
B-	8.57%	43.15%	3.68%	3.70%

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [Fixed 1st]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v1 [Fixed 1st]

09-11-2006
03:15:16 PM

FINAL

POOL/PORTFOLIO LOSS COVERAGE SUMMARY REPORT

	'AAA'	
Weighted Average Foreclosure Frequency	34.71	*34.43*
Loss Severity	49.48	*49.11*
Net Loss Coverage	**17.17**	
Pool Size Factor	1.00 (x)	
Total Loss Coverage	**17.17**	*16.91*

Pool Modified Date - 09/11/2006

Total Analyzed Balance $ 140,535,067.43
147,165,497.34

Total Loans in Pool	837	*868*
Total Loans with FATAL Errors	0	*0*
Total Loans with Assumptions	0	*0*
Total Loans Analyzed	837	*868*

Rating Category		Total LC	Total WAFF	Total LS
'AAA'	*16.91*	17.17	34.71	49.48
'AA+'	*14.17*	14.40	32.77	43.94
'AA'	*11.44*	11.60	28.12	41.26
'AA-'	*10.41*	10.56	26.48	39.86
'A+'	*9.21*	9.34	24.99	37.36
'A'	*8.28*	8.39	23.32	35.98
'A-'	*7.52*	7.62	22.01	34.62
'BBB+'	*6.81*	6.90	20.42	33.80
'BBB'	*6.19*	6.27	19.00	32.98
'BBB-'	*5.43*	5.50	16.97	32.42
'BB+'	*4.64*	4.69	14.73	31.86
'BB'	*3.90*	3.94	12.47	31.57
'BB-'	*3.29*	3.31	10.59	31.29
'B+'	*2.68*	2.70	8.71	31.01
'B'	*2.09*	2.10	6.83	30.74
'B-'	*1.50*	1.50	4.96	30.18

Range of Expected Loss

1.57 % <----------> 2.62 %

$ 2,211,540.08 <----------> $ 3,685,900.14

Given On Compare	LEVELS	GIVEN
17.00	AAA	
14.25	AA+	
11.50	AA	
10.50	AA-	
9.25	A+	
8.25	A	
7.50	A-	
6.75	BBB+	
6.25	BBB	
5.50	BBB-	
4.60	BB+	
3.90	BB	
3.30	BB-	
2.70	B+	
2.10	B	
1.50	B-	

OTHER RISKS

	Coverage Amount ($)	Coverage Amount % of Total Pool
Bankruptcy		
Sum[(0.06% x Balance) of loans with Original (or Adjusted, if applicable) 1st/Combined LTV > 75%]	55,901.18	0.040
Minimum	100,000.00	
Fraud	'AAA'	
Year 1	3.00	
Year 2	2.00	
Year 3	1.00	
Year 4	1.00	
Year 5	1.00	
Special Hazard		
1% of Total Balance	1,405,350.67	1.000
2 x Largest Loan Balance	1,451,335.82	1.033
Largest Balance in CA Zip - 90604	929,402.87	0.661
Minimum	702,675.34	0.500

Date : ______

Committee Chair's Initials : ______

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [Fixed 1st]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v1 [Fixed 1st]

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FINAL

POOL/PORTFOLIO LOSS COVERAGE SUMMARY REPORT (Without Factors)

	'AAA'	
Weighted Average Foreclosure Frequency	34.71	*34.43*
Loss Severity	49.48	*49.11*
Net Loss Coverage	**17.17**	
Pool Size Factor	1.00 (x)	
Total Loss Coverage	**17.17**	*16.91*

Pool Modified Date - 09/11/2006

Total Analyzed Balance $ 140,535,067.43
147,165,497.34

Total Loans in Pool	837	*868*
Total Loans with FATAL Errors	0	*0*
Total Loans with Assumptions	0	*0*
Total Loans Analyzed	837	*868*

Rating Category		Total LC	Total WAFF	Total LS
'AAA'	*16.91*	17.17	34.71	49.48
'AA+'	*14.17*	14.40	32.77	43.94
'AA'	*11.44*	11.60	28.12	41.26
'AA-'	*10.41*	10.56	26.48	39.86
'A+'	*9.21*	9.34	24.99	37.36
'A'	*8.28*	8.39	23.32	35.98
'A-'	*7.52*	7.62	22.01	34.62
'BBB+'	*6.81*	6.90	20.42	33.80
'BBB'	*6.19*	6.27	19.00	32.98
'BBB-'	*5.43*	5.50	16.97	32.42
'BB+'	*4.64*	4.69	14.73	31.86
'BB'	*3.90*	3.94	12.47	31.57
'BB-'	*3.29*	3.31	10.59	31.29
'B+'	*2.68*	2.70	8.71	31.01
'B'	*2.09*	2.10	6.83	30.74
'B-'	*1.50*	1.50	4.96	30.18

Range of Expected Loss

1.57 % <----------> 2.62 %

$ 2,211,540.08 <----------> $ 3,685,900.14

Given On Compare	**LEVELS**	**GIVEN**
17.00	AAA	
14.25	AA+	
11.50	AA	
10.50	AA-	
9.25	A+	
8.25	A	
7.50	A-	
6.75	BBB+	
6.25	BBB	
5.50	BBB-	
4.60	BB+	
3.90	BB	
3.30	BB-	
2.70	B+	
2.10	B	
1.50	B-	

OTHER RISKS

	Coverage Amount ($)	Coverage Amount % of Total Pool
Bankruptcy		
Sum[(0.06% x Balance) of loans with Original (or Adjusted, if applicable) 1st/Combined LTV > 75%]	55,901.18	0.040
Minimum	100,000.00	
Fraud		'AAA'
Year 1		3.00
Year 2		2.00
Year 3		1.00
Year 4		1.00
Year 5		1.00
Special Hazard		
1% of Total Balance	1,405,350.67	1.000
2 x Largest Loan Balance	1,451,335.82	1.033
Largest Balance in CA Zip - 90604	929,402.87	0.661
Minimum	702,675.34	0.500

Date : ______

Committee Chair's Initials : ______

All data in this report refers to Analyzed Loans

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [Fixed 1st]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v1 [Fixed 1st]

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POOL/PORTFOLIO CHARACTERISTICS SUMMARY REPORT (Total Pool)

			147,165,497.34	Balance ($)	State -	Balance % of Total	Rate (%)	Original 1st/Comb LTV (%)	Adjusted 1st/Comb LTV (%)	Original Term (mo.)	WA Rem. Term (mo.)
Total Loans in Pool	837	*868*	Total	140,535,067.43	45		*7.87*	*76.51*	*76.42*	*397.57*	*396.50*
Total Loans Analyzed	837	*868*	(W) Avg.	167,903.31			7.87	76.90	76.81	397.21	396.13
			High	725,667.91	CA	19.61	12.30	95.00	94.99	480.00	479.65
Pool Modified Date - 09/11/2006			Low	49,507.20			6.25	13.16	13.03	120.00	118.63

		Number of Loans	Balance ($)	Balance % of Total	
BALANCE	0 < Bal <= $100,000	293	21,861,062.88	15.56	*15.68*
	$100,000 < Bal <= $150,000	195	23,773,437.84	16.92	*16.60*
	$150,000 < Bal <= $200,000	121	21,016,301.65	14.95	*14.54*
	$200,000 < Bal <= $417,000	183	51,028,580.23	36.31	*35.10*
	$417,000 < Bal <= $600,000	38	18,087,053.11	12.87	*13.66*
	$600,000 < Bal <= $1,000,000	7	4,768,631.72	3.39	*4.44*
	$1,000,000 < Bal	0			
SEASONING	Under 1 Year	837	140,535,067.43	100.00	*100.00*
	1 <= Years < 3	0			
	3 <= Years < 5	0			
	5 <= Years < 10	0			
	Over 10 Years	0			
TERM	Up To 15 Years	43	4,173,606.26	2.97	*2.98*
[for fixed and ARMs only]	Up To 20 Years	22	2,310,167.52	1.64	*1.63*
	Up To 30 Years	543	81,465,650.50	57.97	*57.68*
	Over 30 Years	0			
	Balloons	229	52,585,643.15	37.42	*37.71*
	Unknown	0			
SELF EMPLOYED BORROWER	Yes	135	25,766,022.66	18.33	*19.51*
	No	702	114,769,044.77	81.67	*80.49*

DOCUMENT TYPE

Assets Verified (Includes All Refinance Loans)

	Number of Loans	Balance ($)	Balance % of Total	
C - No Employment / Income Verification	0			
V- Verbal Verification of Employment (VVOE)	178	33,301,143.19	23.70	*23.62*
X- 11 Months Or Less Employment/Income Verification	8	1,765,478.56	1.26	*1.20*
Y - 12 To 23 Months Employment/Income Verification	380	65,397,670.96	46.53	*45.91*
S - Streamline (Only for an S&P Approved Streamlined Refinance Program)	0			
Z - 24 Months Or More Employment/Income Verification	271	40,070,774.72	28.51	*29.27*
Unknown	0			

Assets Not Verified

	Number of Loans
C - No Employment / Income Verification	0
V- Verbal Verification of Employment (VVOE)	0
X- 11 Months Or Less Employment/Income Verification	0
Y - 12 To 23 Months Employment/Income Verification	0
S - Streamline (Only for an S&P Approved Streamlined Refinance Program)	0
Z - 24 Months Or More Employment/Income Verification	0
Unknown	0

LOANS WITH SECOND LIENS ATTACHED (SECOND LIENS NOT IN POOL)

Number of Loans	(W) Avg. LTV	(W) Avg. Comb LTV	Percentage of Loans
131	80.01	98.93	15.65

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [Fixed 1st]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v1 [Fixed 1st]

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FINAL

BORROWER QUALITY / RISK GRADE REPORT (Total Pool/Portfolio)

Total Loans in Pool 837
Total Loans Analyzed 837

BORROWER / LOAN QUALITY	Original 1st/Comb LTV	Number of Loans	Balance ($)	Balance % of Total		FF Credit/ Penalty	Loan Quality Calculations	
A	> 0	0				1.00		
A-	<= 75	0				1.25		
A-	> 75	0				1.50		
B	<= 75	0				2.00		
B	> 75	0				2.40		
C	<= 75	0				3.00		
C	> 75	0				3.60		
D	<= 75	0				4.00		
D	> 75	0				4.80		
Undefined		0				1.00		
Subtotal		0			*0.00*			*0.000*

RISK GRADE	Original 1st/Comb LTV	Number of Loans	Balance ($)	Balance ($) % of Pool		FF Credit/ Penalty	Loan Quality Calculations	
RG1	> 0	42	6,632,608.97	4.72	*4.94*	0.60	0.028	
RG2	> 0	14	2,646,883.44	1.88	*1.80*	0.80	0.015	
RG3	> 0	57	11,410,994.69	8.12	*7.88*	0.85	0.069	
RG4	> 0	130	23,461,712.63	16.69	*17.78*	0.95	0.159	
RG5	> 0	265	47,173,342.70	33.57	*33.76*	1.00	0.336	
RG6	> 0	77	12,611,430.09	8.97	*8.68*	1.25	0.112	
RG7	> 0	117	20,070,150.80	14.28	*13.05*	2.00	0.286	
RG8	> 0	60	7,793,307.58	5.55	*5.48*	3.00	0.166	
RG9	> 0	44	4,995,391.59	3.55	*3.59*	3.50	0.124	
RG10	> 0	31	3,739,244.94	2.66	*3.04*	4.50	0.120	
Subtotal		837	140,535,067.43	100.00	*100.00*		1.415	*1.414*
Total for All Loans:		837	140,535,067.43	100.00	*100.00*		1.415	*1.414*

FICO SCORE	% of Pool		FICO SCORE	% of Pool	
< 300	0.00	*0.00*	651-675	13.46	*13.50*
300-500	0.38	*0.36*	676-700	10.77	*10.61*
501-550	8.08	*8.33*	701-725	4.68	*4.47*
551-600	20.02	*19.94*	726-750	3.39	*3.54*
601-625	14.52	*14.42*	751-850	5.49	*5.37*
626-650	19.21	*19.47*	> 850	0.00	*0.00*
Average FICO score:	625.38	*625.06*	**WA FICO score:**	636.78	*636.32*

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [Fixed 1st]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v1 [Fixed 1st]

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FINAL

POOL/PORTFOLIO CHARACTERISTICS SUMMARY REPORT (Second Lien Only)

			0.00	Balance ($)	State -	Balance % of Total	Rate (%)	Original 1st/Comb LTV (%)	Adjusted 1st/Comb LTV (%)	Original Second LTV (%)	WA Rem. Term (mo.)
Total Loans in Pool	0	*0*	**Total**		0		*0.00*	*0.00*	*0.00*		*0.00*
Total Loans Analyzed		*0*	**(W) Avg.**								
			High								
Pool Modified Date -			**Low**								

		Number of Loans	Balance ($)	Balance % of Total
LOAN TYPE	Fixed Rate			
	Arm			
	Balloon			
SEASONING	Under 1 Year			
	1 <= Years < 3			
	3 <= Years < 5			
	5 <= Years < 10			
	Over 10 Years			
TERM [for fixed and ARMs only]	Up To 5 Years			
	Up To 10 Years			
	Up To 15 Years			
	Up To 20 Years			
	Up To 30 Years			
	Over 30 Years			
[for Balloon only]	5 Year			
	7 Year			
	10 Year			
	15 Year			
	Other			
	Unknown			
SELF EMPLOYED BORROWER	Yes			
	No			

DOCUMENT TYPE

Assets Verified (Includes All Refinance Loans)

C - No Employment / Income Verification
V- Verbal Verification of Employment (VVOE)
X- 11 Months Or Less Employment/Income Verification
Y - 12 To 23 Months Employment/Income Verification
S - Streamline (Only for an S& P Approved Streamlined Refinance Program)
Z - 24 Months Or More Employment/Income Verification
Unknown

Assets Not Verified

C - No Employment / Income Verification
V- Verbal Verification of Employment (VVOE)
X- 11 Months Or Less Employment/Income Verification
Y - 12 To 23 Months Employment/Income Verification
S - Streamline (Only for an S&P Approved Streamlined Refinance Program)
Z - 24 Months Or More Employment/Income Verification
Unknown

Second Lien % of Total Pool **0.00%** ***0.00%***

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [Fixed 1st]

Compared To: Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v1 [Fixed 1st]

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FINAL

BORROWER QUALITY / RISK GRADE REPORT (Second Lien Only)

Total Loans in Pool 0
Total Loans Analyzed

BORROWER / LOAN QUALITY	Original 1st/Comb LTV	Number of Loans	Balance ($)	Balance % of Total	FF Credit/ Penalty	Loan Quality Calculations
A	> 0				1.00	
A-	<= 75				1.25	
A-	> 75				1.50	
B	<= 75				2.00	
B	> 75				2.40	
C	<= 75				3.00	
C	> 75				3.60	
D	<= 75				4.00	
D	> 75				4.80	
Undefined					1.00	
Subtotal				*0.00*		*0.000*

RISK GRADE	Original 1st/Comb LTV	Number of Loans	Balance ($)	Balance ($) % of Pool	FF Credit/ Penalty	Loan Quality Calculations
RG1	> 0				0.60	
RG2	> 0				0.80	
RG3	> 0				0.85	
RG4	> 0				0.95	
RG5	> 0				1.00	
RG6	> 0				1.25	
RG7	> 0				2.00	
RG8	> 0				3.00	
RG9	> 0				3.50	
RG10	> 0				4.50	
Subtotal				*0.00*		*0.000*
Total for All Loans:				*0.00*		*0.000*

FICO SCORE	% of Pool	FICO SCORE	% of Pool
< 300	*0.00*	651-675	*0.00*
300-500	*0.00*	676-700	*0.00*
501-550	*0.00*	701-725	*0.00*
551-600	*0.00*	726-750	*0.00*
601-625	*0.00*	751-850	*0.00*
626-650	*0.00*	> 850	*0.00*

Average FICO score: 0.00 *0.00* **WA FICO score:** 0.00 *0.00*

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [Fixed 1st]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v1 [Fixed 1st]

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LTV CATEGORY REPORT (Original 1st / Combined LTV)

Original 1st/Comb. LTV Category (%)	Upto 50	>50 <= 60	>60 <=70	>70 <=75	>75 <=80	>80 <=85	>85 <=90	>90 <=95	>95 <=100	Over 100	Total	
Loan Purpose: PURCHASE OR RATE/TERM Refinance												
Ownership: PRIMARY												
SFR etc.	0.58	0.54	1.25	0.42	11.77	3.73	3.29	3.61			25.18	
2 Family etc.		0.07	0.07	0.07	2.69	0.63	0.19				3.72	
3-4 Family etc.							0.07				0.07	
Non-Residential											0.00	
Total for PRIMARY	0.58	0.61	1.32	0.49	14.46	4.36	3.56	3.61			28.98	
Ownership: INVESTOR												
SFR etc.				0.04	0.17	0.22	0.37	0.27			1.07	
2 Family etc.							0.08	0.31			0.40	
3-4 Family etc.						0.33	0.08				0.41	
Non-Residential											0.00	
Total for INVESTOR				0.04	0.17	0.55	0.53	0.58			1.88	
Ownership: SECOND												
SFR etc.				0.31	0.77						1.09	
2 Family etc.					0.18						0.18	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for SECOND				0.31	0.95						1.26	
Total for PURCHASE, R/T Refinance	0.58	0.61	1.32	0.84	15.59	4.91	4.09	4.19			32.12	*32.06*
Loan Purpose: CASH OUT Refinance												
Ownership: PRIMARY												
SFR etc.	3.82	4.42	9.75	6.81	15.26	7.96	6.68	4.00			58.69	
2 Family etc.	0.70	1.25	0.57	1.38	0.54	0.11	0.27	0.43			5.26	
3-4 Family etc.			0.59					0.20			0.79	
Non-Residential											0.00	
Total for PRIMARY	4.52	5.66	10.92	8.19	15.80	8.07	6.95	4.64			64.74	
Ownership: INVESTOR												
SFR etc.	0.05	0.13	0.05	0.07	0.14	0.35	0.57	0.28			1.63	
2 Family etc.		0.17	0.06		0.11	0.08	0.18				0.60	
3-4 Family etc.						0.05	0.09				0.14	
Non-Residential											0.00	
Total for INVESTOR	0.05	0.30	0.12	0.07	0.25	0.47	0.84	0.28			2.37	
Ownership: SECOND												
SFR etc.	0.19			0.34			0.23				0.76	
2 Family etc.											0.00	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for SECOND	0.19			0.34			0.23				0.76	
Total for CASH OUT Refinance	4.76	5.96	11.03	8.60	16.05	8.54	8.01	4.92			67.88	*67.94*
Total for LTV CATEGORY	5.34	6.58	12.35	9.44	31.63	13.46	12.10	9.11			100.00	
	5.20	*6.78*	*14.32*	*9.84*	*29.73*	*13.62*	*11.68*	*8.82*			*100.00*	

Total for Loan Purpose - PURCHASE: 19.42 *18.74* **RATE/TERM:** 12.70 *13.31* **CASH-OUT:** 67.88 *67.94* **Unknown:** 0.00 *0.00*

Total for Ownership - PRIMARY: 93.72 *93.34* **INVESTOR:** 4.25 *4.65* **SECOND:** 2.03 *2.01* **Unknown:** 0.00 *0.00*

Total for Property Type - SFR etc: 88.43 *87.75* **2 Family etc:** 10.16 *9.98* **3-4 Family etc:** 1.41 *2.27* **Non-Residential:** 0.00 *0.00* **Unknown:** 0.00 *0.00*

All data in this report refers to Analyzed Loans

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [Fixed 1st]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v1 [Fixed 1st]

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FINAL

LTV CATEGORY REPORT (Adjusted 1st / Combined LTV)

Adjusted 1st/Comb LTV Category (%)	Upto 50	>50 <= 60	>60 <=70	>70 <=75	>75 <=80	>80 <=85	>85 <=90	>90 <=95	>95 <=100	Over 100	Total	
Loan Purpose: PURCHASE OR RATE/TERM Refinance												
Ownership: PRIMARY												
SFR etc.	0.58	0.54	1.25	0.42	11.77	3.73	3.29	3.61			25.18	
2 Family etc.		0.07	0.07	0.07	2.69	0.63	0.19				3.72	
3-4 Family etc.							0.07				0.07	
Non-Residential											0.00	
Total for PRIMARY	0.58	0.61	1.32	0.49	14.46	4.36	3.56	3.61			28.98	
Ownership: INVESTOR												
SFR etc.				0.04	0.17	0.22	0.37	0.27			1.07	
2 Family etc.							0.08	0.31			0.40	
3-4 Family etc.						0.33	0.08				0.41	
Non-Residential											0.00	
Total for INVESTOR				0.04	0.17	0.55	0.53	0.58			1.88	
Ownership: SECOND												
SFR etc.				0.31	0.77						1.09	
2 Family etc.					0.18						0.18	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for SECOND				0.31	0.95						1.26	
Total for PURCHASE, R/T Refinance	0.58	0.61	1.32	0.84	15.59	4.91	4.09	4.19			32.12	*32.06*
Loan Purpose: CASH OUT Refinance												
Ownership: PRIMARY												
SFR etc.	3.82	4.42	9.75	6.81	15.26	7.96	6.68	4.00			58.69	
2 Family etc.	0.70	1.25	0.57	1.38	0.54	0.11	0.27	0.43			5.26	
3-4 Family etc.			0.59					0.20			0.79	
Non-Residential											0.00	
Total for PRIMARY	4.52	5.66	10.92	8.19	15.80	8.07	6.95	4.64			64.74	
Ownership: INVESTOR												
SFR etc.	0.05	0.13	0.05	0.07	0.14	0.35	0.57	0.28			1.63	
2 Family etc.		0.17	0.06		0.11	0.08	0.18				0.60	
3-4 Family etc.						0.05	0.09				0.14	
Non-Residential											0.00	
Total for INVESTOR	0.05	0.30	0.12	0.07	0.25	0.47	0.84	0.28			2.37	
Ownership: SECOND												
SFR etc.	0.19			0.34			0.23				0.76	
2 Family etc.											0.00	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for SECOND	0.19			0.34			0.23				0.76	
Total for CASH OUT Refinance	4.76	5.96	11.03	8.60	16.05	8.54	8.01	4.92			67.88	*67.94*
Total for LTV CATEGORY	5.34	6.58	12.35	9.44	31.63	13.46	12.10	9.11			100.00	
	5.20	*6.78*	*14.32*	*9.84*	*29.73*	*13.62*	*11.68*	*8.82*			*100.00*	

Total for Loan Purpose - PURCHASE: 19.42 *18.74* **RATE/TERM:** 12.70 *13.31* **CASH-OUT:** 67.88 *67.94* **Unknown:** 0.00 *0.00*

Total for Ownership - PRIMARY: 93.72 *93.34* **INVESTOR:** 4.25 *4.65* **SECOND:** 2.03 *2.01* **Unknown:** 0.00 *0.00*

Total for Property Type - SFR etc: 88.43 *87.75* **2 Family etc:** 10.16 *9.98* **3-4 Family etc:** 1.41 *2.27* **Non-Residential:** 0.00 *0.00* **Unknown:** 0.00 *0.00*

All data in this report refers to Analyzed Loans

LOAN TYPE SUMMARY REPORT

Loan Type	Number of Loans	$ Balance % of Total	Balance ($)	WA 1st/Comb. LTV (%)	WA Rate (%)	WA Margin	WA Term (mo.)	WA Rem. Term (mo.)
10 Fixed Rate	608	62.58	87,949,424.28	76.11	7.98	N/A	347.71	345.99
54 15 Year Balloon	229	37.42	52,585,643.15	78.23	7.69	N/A	480.00	478.28

Loan Type	*$ Balance % of Total*	*Balance($)*
10 Fixed Rate	*62.29*	*91,671,856.61*
54 15 Year Balloon	*37.71*	*55,493,640.73*

ARM NEGAM Summary

Loans w/o NEGAM	0
Loans with NEGAM	0
Max Orig. LTV (%) Limit	
Limit = 100	0
Limit = 110	0
Limit = 115	0
Limit = 125	0
Other Limit	0
Unknown Limit	0

All data in this report refers to Analyzed Loans

ARM LOANS (WITH INITIAL FIXED PERIODS) SUMMARY REPORT

Loan Type	Number of Loans	Balance ($)	$ Balance % of Total	Rate Cap on 1st Adjustment(%)	Rate Cap Subsequent to 1st Adjustment(%)	Incremental Life Cap(%)	Adjustment Period After Fixed Period(mo.)

All data in this report refers to Analyzed Loans

ARM LOANS SUMMARY REPORT

ARM PROGRAM TYPE									
Adjustment Period (mo.)	Pay Cap	Rate Cap	(Incremental) Life Cap	$ Balance % of Total	Number of Loans	Balance ($)	WA Orig. LTV (%)	WA Rate (%)	WA Margin

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

	Compared To:	
Citigroup Mortgage Loan Trust	*Citigroup Mortgage Loan Trust*	09-11-2006
CMLTI 2006-NC2	*CMLTI 2006-NC2*	03:15:31 PM
v2 total [Fixed 1st]	*v1 [Fixed 1st]*	

FINAL

MORTGAGE INSURANCE COVERAGE SUMMARY REPORT

Total Loans in Pool 837
Total Loans Analyzed 837

Company		Number of Loans		Balance ($)	Balance % of Total	
00	No MI	837		140,535,067.43	100.00	
	Unknown MI Code	0				
	Total	837		140,535,067.43	100.00	
	No MI & Unknown MI Code					
	Original 1st/Combined LTV <= 80	546		91,819,563.15	65.34	*65.87*
	Original 1st/Combined LTV > 80	291		48,715,504.28	34.66	*34.13*
	Adjusted 1st/Combined LTV <= 80	546		91,819,563.15	65.34	*65.87*
	Adjusted 1st/Combined LTV > 80	291		48,715,504.28	34.66	*34.13*
	MI Co. Specified but No MI Level	0				
	MI Co. Specified and MI Level					
	= 6	0				
	= 12	0				
	= 17	0				
	= 25	0				
	= 30	0				
	= 35	0				
	= 40	0				
	> 40	0				
	Other	0				
	0 < MI Level <= 10	0				
	10 < MI Level <= 20	0				
	20 < MI Level <= 30	0				
	30 < MI Level <= 40	0				
	Weighted Average MI Level	0.00	*0.00*			
	Average MI Level	0.00	*0.00*			
	VA Loans					
	Pre 1988	0				
	1988 & After	0				

All data in this report refers to Analyzed Loans

TOP 10 LOAN SIZE REPORT

	Loan ID	Balance ($)	Balance % of Total	1st/Comb LTV (%)	Adjusted LTV (%)	Loan Type	Property	Loan Purpose	Owner-ship	Documen-tation	State
1	1008136082	725,667.91	0.52	95.00	94.86	10	01	C	P	Y	OR
2	1009050126	709,719.86	0.51	71.72	71.69	54	01	C	P	Z	NY
3	1006852845	709,324.72	0.50	74.95	74.67	10	01	C	P	X	NY
4	1006910239	684,733.18	0.49	80.00	79.62	10	01	C	P	Y	ID
5	1008989561	659,710.98	0.47	79.04	79.01	54	01	C	P	Z	CA
6	1008968414	659,437.29	0.47	80.00	79.93	10	01	C	P	Y	CA
7	1008234298	620,037.78	0.44	90.00	89.86	10	01	C	P	Z	PA
8	1008882462	599,500.00	0.43	80.00	79.93	54	01	R	P	Z	MN
9	1008881098	594,872.51	0.42	83.80	83.79	54	01	C	P	V	NY
10	1008283840	590,926.74	0.42	74.00	73.87	10	01	C	P	Y	CA

All data in this report refers to Analyzed Loans

LOAN RISK RANKING REPORT

(1st Lien Only)

	Loan ID	Borr. Quality	Risk-grade	Balance ($)	AAA Net Loss Coverage (%)	AAA Net Loss Coverage ($)	Risk* Ratio	Original LTV(%)	Adjusted LTV (%)	Loan Type	Pro-perty	Pur-pose	Occu-pancy	Documen-tation	State
1	1008458661		RG8	99,708.54	0.06	78,469.72	78.70	95.00	94.96	54	01	C	P	Y	NY
2	1007572977		RG5	89,845.12	0.05	67,953.12	75.63	93.75	93.59	10	01	C	I	Y	NY
3	1007503659		RG8	85,393.24	0.05	63,555.60	74.43	90.00	89.89	10	04	C	I	Z	FL
4	1008261365		RG9	85,411.94	0.05	63,459.39	74.30	95.00	94.90	10	01	C	P	Z	PA
5	1007383761		RG10	71,866.81	0.04	53,260.46	74.11	90.00	89.83	10	01	C	P	Y	IL
6	1007452696		RG10	50,336.04	0.03	37,253.75	74.01	90.00	89.89	10	01	C	P	Y	WV
7	1008861323		RG7	284,912.26	0.15	210,694.19	73.95	95.00	94.97	54	09	C	P	Z	NJ
8	1008340556		RG6	53,076.00	0.03	39,248.86	73.95	90.00	89.96	10	04	C	I	Y	OH
9	1007443171		RG5	77,261.11	0.04	57,032.22	73.82	95.00	94.87	10	04	P	I	V	NY
10	1008948366		RG10	114,248.35	0.06	83,493.74	73.08	90.00	89.96	10	01	C	P	V	ME
11	1008902002		RG9	128,230.62	0.07	92,862.53	72.42	95.00	94.99	54	06	C	P	Y	CO
12	1008850031		RG10	63,492.84	0.03	45,547.71	71.74	89.44	89.43	54	01	C	P	Z	IA
13	1008392009		RG10	106,165.75	0.05	75,379.66	71.00	90.00	89.97	54	01	C	P	Y	PA
14	1008203703		RG9	100,571.12	0.05	70,896.06	70.49	95.00	94.88	10	01	C	P	Y	PA
15	1007745764		RG8	55,173.26	0.03	37,772.96	68.46	85.00	84.88	10	01	P	I	Y	AL
16	1006848815		RG6	99,596.07	0.05	68,136.76	68.41	95.00	94.85	10	01	P	I	V	NM
17	1007265675		RG10	161,857.92	0.08	110,248.94	68.11	90.00	89.92	54	06	C	P	Y	FL
18	1008036172		RG9	50,365.04	0.02	34,022.94	67.55	90.00	89.94	10	01	P	P	Y	IA
19	1008981621		RG8	95,369.51	0.05	64,259.20	67.38	90.00	89.97	10	01	C	I	V	TX
20	1009007237		RG10	94,465.93	0.04	63,021.98	66.71	93.56	93.53	10	01	R	P	Z	IA
21	1008915542		RG10	74,690.47	0.04	49,548.96	66.34	90.00	89.99	54	01	C	P	Y	MO
22	1009058930		RG7	63,860.88	0.03	41,820.72	65.49	90.00	89.95	10	01	C	I	Y	TX
23	1008342135		RG8	232,517.45	0.11	150,856.75	64.88	95.00	94.91	54	01	C	P	Y	WI
24	1008340075		RG6	52,176.41	0.02	33,659.36	64.51	90.00	89.96	10	01	C	I	Y	OH
25	1008050495		RG8	227,728.41	0.10	145,385.63	63.84	95.00	94.89	10	01	C	P	Y	OH
26	1008851815		RG10	129,177.62	0.06	82,320.77	63.73	95.00	94.98	54	01	C	P	Z	MO
27	1008746930		RG9	196,866.47	0.09	124,111.76	63.04	94.71	94.65	10	01	C	P	Y	MA
28	1008288079		RG7	72,139.82	0.03	45,069.35	62.47	95.00	94.92	10	01	P	I	Z	GA
29	1008957649		RG8	143,980.45	0.06	89,755.00	62.34	90.00	89.99	54	01	C	P	V	IL
30	1007240666		RG8	106,403.05	0.05	66,117.84	62.14	89.87	89.79	54	01	C	I	Y	TX
31	1007939902		RG5	67,944.83	0.03	42,008.65	61.83	85.00	84.93	10	09	C	I	V	LA
32	1008853421		RG10	278,933.90	0.12	172,292.33	61.77	93.00	92.98	54	02	C	P	Y	NV
33	1008292634		RG8	90,826.64	0.04	56,059.44	61.72	86.99	86.92	10	01	C	P	Y	NY
34	1008740534		RG8	151,925.56	0.07	92,178.25	60.67	95.00	94.95	54	01	C	P	Y	MI
35	1008963268		RG8	158,548.83	0.07	96,164.60	60.65	95.00	94.94	10	01	C	P	Z	OK
36	1008114881		RG5	126,748.84	0.05	75,872.37	59.86	90.00	89.89	10	09	C	I	Z	NY
37	1008709383		RG5	87,280.15	0.04	52,054.94	59.64	95.00	94.87	10	01	C	I	V	PA
38	1008254382		RG9	117,798.55	0.05	69,992.09	59.42	90.00	89.92	10	01	C	P	Y	AL
39	1008900549		RG9	106,181.88	0.04	62,914.01	59.25	90.00	89.99	54	01	C	P	Y	IL
40	1006835918		RG5	360,139.53	0.15	211,504.22	58.73	95.00	94.77	10	04	P	I	V	FL
41	1008041184		RG7	299,783.27	0.13	175,961.02	58.70	94.34	94.27	54	06	C	P	Y	HI
42	1008375046		RG9	72,833.84	0.03	42,219.96	57.97	90.00	89.92	10	01	C	P	Y	OH
43	1008959843		RG6	310,196.26	0.13	178,667.31	57.60	85.00	84.99	54	01	C	I	V	NJ

*** Ranking is based on the loan's individual riskiness**

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [Fixed 1st]

09-11-2006
03:15:32 PM

FINAL

LOAN RISK RANKING REPORT

(1st Lien Only)

	Loan ID	Borr. Quality	Risk-grade	Balance ($)	AAA Net Loss Coverage (%)	AAA Net Loss Coverage ($)	Risk* Ratio	Original LTV(%)	Adjusted LTV (%)	Loan Type	Pro-perty	Pur-pose	Occu-pancy	Documen-tation	State
44	1008228376		RG10	224,745.48	0.09	129,360.80	57.56	90.00	89.90	10	01	C	P	Y	KY
45	1008152349		RG7	66,225.76	0.03	38,105.05	57.54	85.00	84.91	10	01	C	I	V	TX
46	1008915114		RG8	155,983.21	0.06	89,623.44	57.46	80.00	79.99	54	04	C	I	V	AZ
47	1007967328		RG10	134,873.52	0.05	77,134.54	57.19	90.00	89.92	10	01	C	P	Z	IL
48	1008863330		RG8	75,796.87	0.03	43,201.38	57.00	95.00	94.75	10	01	C	P	Z	IN
49	1008935726		RG10	66,273.93	0.03	37,414.47	56.45	85.00	84.97	10	01	C	P	Z	IL
50	1007780252		RG9	55,224.76	0.02	31,105.14	56.32	85.00	84.96	10	01	C	P	Y	PA

* Ranking is based on the loan's individual riskiness

All data in this report refers to Analyzed Loans

STANDARD
&POOR'S

FINAL

LOAN RISK RANKING REPORT

(2nd Lien Only)

Loan ID	Borr. Quality	Risk-grade	Balance ($)	AAA Net Loss Coverage (%)	AAA Net Loss Coverage ($)	Risk* Ratio	Orig/Comb LTV(%)	Adjusted LTV (%)	Loan Type	Pro-perty	Pur-pose	Occu-pancy	Documen-tation	State

* Ranking is based on the loan's individual riskiness

All data in this report refers to Analyzed Loans

LOSS COVERAGE CATEGORY REPORT

'AAA' (per loan - %) Foreclosure Frequency	$ Balance % of Total	Number of Loans	Total Balance ($)	Average Balance ($)	WA 1st/Comb LTV (%)	WA Adj 1st/ Comb LTV (%)	WA Rate (%)	WA Term (mo.)
FF = 0	0.00							
0 < FF <= 5	0.20	2	280,938.65	140,469.33	42.08	41.92	6.59	217.22
5 < FF <= 10	11.01	95	15,470,484.69	162,847.21	53.13	53.06	7.12	379.13
10 < FF <= 15	31.75	247	44,616,298.22	180,632.79	71.70	71.61	7.47	391.66
15 < FF <= 20	13.64	109	19,164,462.62	175,820.76	79.11	79.04	7.99	411.43
20 < FF <= 25	4.08	32	5,730,985.98	179,093.31	80.09	80.02	7.94	413.83
25 < FF <= 30	5.35	47	7,516,628.59	159,928.27	82.95	82.85	8.03	387.05
30 < FF <= 35	3.61	34	5,078,873.82	149,378.64	84.77	84.69	7.94	388.96
35 < FF <= 40	3.13	22	4,404,573.54	200,207.89	83.01	82.88	8.01	419.51
40 < FF <= 45	3.16	25	4,444,228.83	177,769.15	86.10	86.03	7.97	423.77
45 < FF <= 50	3.01	28	4,234,414.62	151,229.09	84.31	84.19	8.00	377.57
50 < FF <= 60	4.49	39	6,306,836.67	161,713.76	85.77	85.68	8.58	412.97
60 < FF <= 70	6.32	57	8,878,023.04	155,754.79	88.42	88.31	8.62	401.21
70 < FF <= 80	3.12	38	4,384,599.04	115,384.19	89.24	89.12	9.19	387.61
80 < FF <= 90	3.79	32	5,323,095.88	166,346.75	90.93	90.82	8.60	406.97
90 < FF < 100	3.34	30	4,700,623.24	156,687.44	93.43	93.33	8.70	407.93
FF = 100	0.00							
Loss Severity								
LS = 0	3.09	36	4,346,558.93	120,737.75	36.59	36.59	7.37	356.54
0 < LS <= 10	1.51	13	2,120,523.51	163,117.19	46.31	46.31	7.17	374.45
10 < LS <= 20	1.84	15	2,584,401.98	172,293.47	51.52	51.52	7.22	427.57
20 < LS <= 30	3.95	39	5,550,379.37	142,317.42	56.49	56.49	7.52	382.61
30 < LS <= 40	7.16	52	10,058,609.81	193,434.80	64.27	64.27	7.39	381.51
40 < LS <= 50	25.25	189	35,491,903.14	187,787.85	75.51	75.51	7.47	390.01
50 < LS <= 60	34.16	276	48,002,701.98	173,922.83	82.32	82.32	7.96	405.03
60 < LS	23.04	217	32,379,988.71	149,216.54	87.26	87.26	8.57	405.40
Loss Coverage *								
LC = 0	3.09	36	4,346,558.93	120,737.75	36.59	36.59	7.37	356.54
0 < LC <= 5	18.21	150	25,590,886.36	170,605.91	60.63	60.63	7.31	385.58
5 < LC <= 10	34.20	257	48,069,225.37	187,039.79	77.01	77.01	7.63	397.98
10 < LC	44.49	394	62,528,396.77	158,701.51	86.28	86.28	8.33	404.20

*** - Only the foreclosure frequency and the loss severity components are reflected in the loss coverage number.**

All data in this report refers to Analyzed Loans

MARKET VALUE ADJUSTMENT REPORT

		Property Value Decreased			*Property Value Increased*			*Property Value Unchanged*	
	State	$ Balance % of Total	WA Change in LTV (%)	WA Seas'g (months)	$ Balance % of Total	WA Change in LTV (%)	WA Seas'g (months)	$ Balance % of Total	WA Seas'g (months)
1	CA							19.61	1.04
2	TX	0.04	4.66	0.35				13.61	1.11
3	FL							13.09	1.13
4	NY							9.40	1.05
5	NJ							4.16	0.58
6	PA							3.09	0.93
7	IL	0.05	2.08	0.35				2.72	0.90
8	GA							2.60	1.08
9	MA							2.31	1.03
10	MD							2.25	0.92
11	OH							2.16	1.27
12	AZ							1.97	1.26
13	MN	0.14	0.29	1.37				1.78	0.57
14	HI	0.08	6.56	0.35				1.63	0.83
15	VA							1.70	0.86
16	MI							1.59	1.72
17	WA							1.47	1.32
18	OR							1.39	1.43
19	NV							1.30	0.60
20	CT							1.18	1.03
21	CO	0.14	0.23	0.35				0.80	1.35
22	ID							0.88	2.91
23	WI							0.85	1.00
24	MO							0.71	0.99
25	ME							0.69	1.65
26	NM							0.69	1.15
27	AL							0.63	1.64
28	NC							0.61	1.77
29	LA							0.56	1.06
30	KY							0.53	1.79
31	IN							0.42	0.96
32	OK							0.41	0.82
33	NH	0.09	0.23	1.37				0.28	0.35
34	TN							0.36	0.95
35	IA							0.30	0.59
36	MS							0.27	1.73
37	AR							0.22	1.19
38	NE							0.21	0.35
39	SC							0.21	2.67
40	UT							0.21	3.37
41	KS							0.18	0.35

NOTE - HPI data is as of 12/2005

All data in this report refers to Analyzed Loans

MARKET VALUE ADJUSTMENT REPORT

		Property Value Decreased			Property Value Increased			Property Value Unchanged	
	State	$ Balance % of Total	WA Change in LTV (%)	WA Seas'g (months)	$ Balance % of Total	WA Change in LTV (%)	WA Seas'g (months)	$ Balance % of Total	WA Seas'g (months)
42	AK							0.17	1.37
43	MT							0.10	0.35
44	WV							0.08	2.29
45	RI							0.07	0.35
Total		0.54						99.45	

NOTE - HPI data is as of 12/2005

All data in this report refers to Analyzed Loans

APPRAISAL TYPE SUMMARY REPORT

First Lien

Appraisal Type	Automated Valuation Model (AVM)	Number of Loans	% of Total No of Loans	Balance ($)	$ Balance % of Total
04		837	100.00	$140,535,067.43	100.00
	Total :	837	100.00	$140,535,067.43	100.00

Collateral Code:		Automated Valuation Model :		
01 - Tax Assessment	05 - Forms 2070,2075	AP - APS (Fannie Mae)	HP - HPA 2000 (MRAC)	VF - ValueFinder (Countrywide Home Loans)
02 - Broker Price Opinion(BPO)	06 - Form 2055,1075,466,2095(Exterior)	CM - Collateral Market Value (TransUnion)	PB - PowerBase 6.0 (MRAC)	VP - ValuePoint4 (First American)
03- Drive-By Form 704	07 - Form 2055 (with interior inspection)	CS - CASA (FISERV CSW, Inc.)	PS - PASS (MRAC)	VS - ValueSure (Fidelity Hansen Quality)
04 - URAR Forms1004,70,72, 1025,1073,465,2090,1004C,70B	08 - Automated Valuation Model	HE - Home Value Explorer (Freddie Mac)	QT - Quantum (MRAC)	VV - VeroValue (Veros)
	09 - No Appraisal/Stated Value		SX - SiteX (Fidelity Hansen Quality)	OT - Other

All data in this report refers to Analyzed Loans

MORTGAGE POOL STATISTICS (1st Lien Only)

FINAL

GEOGRAPHIC DISTRIBUTION	% of Pool
California	20
Texas	14
Florida	13
New York	9
New Jersey	4

Total Balance	140,535,067.43
WA Coupon Rate %	7.87

Risk Grade (main)	% of Pool	F.F. multiple
RG1	4.72	0.60
RG2	1.88	0.80
RG3	8.12	0.85
RG4	16.69	0.95
RG5	33.57	1.00
RG6	8.97	1.25
RG7	14.28	2.00
RG8	5.55	3.00
RG9	3.55	3.50
RG10	2.66	4.50

WA Borrower Quality	1.415

Original LTV	% of Pool	F.F. multiple
<= 70	24.26	1.00
> 70 and <= 80	41.08	1.00
> 80 and <= 90	25.55	1.50
> 90 and <= 95	9.11	3.00
> 95	0.00	4.50
WA Original LTV	76.90	
LTV > 80, no mortgage insurance	34.66	

Adjusted LTV	% of Pool	F.F. multiple
<= 70	24.26	1.00
> 70 and <= 80	41.08	1.00
> 80 and <= 90	25.55	1.50
> 90 and <= 95	9.11	3.00
> 95	0.00	6.00
WA Adjusted LTV	76.81	
LTV > 80, no mortgage insurance	34.66	

Loan size	% of Pool
0 < Bal <= $100,000	15.56
$100,000 < Bal <= $150,000	16.92
$150,000 < Bal <= $200,000	14.95
$200,000 < Bal <= $359,650	28.13
$359,650 < Bal <= $600,000	21.05
$600,000 < Bal <= $1,000,000	3.39
$1,000,000 < Bal	0.00

WA Loan size	167,903.31

F.F. multiple represents foreclosure frequency increase over Standard & Poor's prime loan benchmark

All data in this report refers to Analyzed Loans

STANDARD
&POOR'S

Loan type	% of Pool	F.F. multiple
Fixed Rate	62.58	1.00
Arm	0.00	0.00 *
Two Step	0.00	0.00 *
Balloon	37.42	1.00 *
Other	0.00	0.00 *

Seasoning	% of Pool	F.F. multiple
Under 1 Year	100.00	1.00
1 <= years < 3	0.00	1.00
3 <= years < 5	0.00	1.00
5 <= years < 10	0.00	0.75
Over 10 years	0.00	0.50

Documentation type	% of Pool	F.F. multiple
Full	28.51	1.00
Other	71.49	1.26 *
Unknown	0.00	1.26 *

Ownership	% of Pool	F.F. multiple
Primary	93.72	1.00
Investor	4.25	3.00
Second home	2.03	3.00
Unknown	0.00	3.00

Loan purpose	% of Pool	F.F. multiple
Purchase	19.42	1.00
Cash-Out Refinance	67.88	1.31 *
Rate/Term Refinance	12.70	1.00
Unknown	0.00	1.31 *

Property type	% of Pool	F.F. multiple
SFR etc	88.43	1.00
2 Family etc	10.16	1.20
3 - 4 Family etc	1.41	2.00
Unknown	0.00	2.00
Non-Residential	0.00	100%

Term	% of Pool	F.F. multiple
Upto 15 Years	2.97	0.90
Upto 20 Years	1.64	0.95
Upto 30 Years	57.97	1.00
Over 30 Years	0.00	1.05
Non Fixed, Non ARM	37.42	1.00
Unknown []	0.00	1.00

* Weighted Average Calculation

F.F. multiple represents foreclosure frequency increase over Standard & Poor's prime loan benchmark

MORTGAGE POOL STATISTICS (1st and 2nd Liens)

FINAL

GEOGRAPHIC DISTRIBUTION	% of Pool
California	20
Texas	14
Florida	13
New York	9
New Jersey	4
Total Balance	140,535,067.43
WA Coupon Rate %	7.87

Risk Grade (main)	% of Pool	F.F. multiple
RG1	4.72	0.60
RG2	1.88	0.80
RG3	8.12	0.85
RG4	16.69	0.95
RG5	33.57	1.00
RG6	8.97	1.25
RG7	14.28	2.00
RG8	5.55	3.00
RG9	3.55	3.50
RG10	2.66	4.50
WA Borrower Quality		1.415

Lien Status	% of Pool
First Lien	100.00
Second Lien	0.00

Original Combined LTV	% of Pool	F.F. multiple
<= 70	24.26	1.00
> 70 and <= 80	41.08	1.00
> 80 and <= 90	25.55	1.50
> 90 and <= 95	9.11	3.00
> 95	0.00	4.50
WA Original LTV	76.90	
LTV > 80, no mortgage insurance	34.66	
WA Adjusted LTV	76.81	
Adj. LTV > 80, no mortgage insurance	34.66	
2nd Lien Ratio	**0.00**	
WA LTV (1st Lien Only)	76.90	
WA LTV (2nd Lien Only)	0.00	

Loan size	% of Pool
0 < Bal <= $100,000	15.56
$100,000 < Bal <= $150,000	16.92
$150,000 < Bal <= $200,000	14.95
$200,000 < Bal <= $359,650	28.13
$359,650 < Bal <= $600,000	21.05
$600,000 < Bal <= $1,000,000	3.39
$1,000,000 < Bal	0.00

WA Loan size 167,903.31

F.F. multiple represents foreclosure frequency increase over Standard & Poor's prime loan benchmark

All data in this report refers to Analyzed Loans

STANDARD
&POOR'S

Loan type	% of Pool	F.F. multiple
Fixed Rate	62.58	1.00
Arm	0.00	0.00 *
Two Step	0.00	0.00 *
Balloon	37.42	1.00 *
Other	0.00	0.00 *

Seasoning	% of Pool	F.F. multiple
Under 1 Year	100.00	1.00
1 <= years < 3	0.00	1.00
3 <= years < 5	0.00	1.00
5 <= years < 10	0.00	0.75
Over 10 years	0.00	0.50

Documentation type	% of Pool	F.F. multiple
Full	28.51	1.00
Other	71.49	1.26 *
Unknown	0.00	1.26 *

Ownership	% of Pool	F.F. multiple
Primary	93.72	1.00
Investor	4.25	3.00
Second home	2.03	3.00
Unknown	0.00	3.00

Loan purpose	% of Pool	F.F. multiple
Purchase	19.42	1.00
Cash-Out Refinance	67.88	1.31 *
Rate/Term Refinance	12.70	1.00
Unknown	0.00	1.31 *

Property type	% of Pool	F.F. multiple
SFR etc	88.43	1.00
2 Family etc	10.16	1.20
3 - 4 Family etc	1.41	2.00
Unknown	0.00	2.00
Non-Residential	0.00	100%

Term	% of Pool	F.F. multiple
Upto 15 Years	2.97	0.90
Upto 20 Years	1.64	0.95
Upto 30 Years	57.97	1.00
Over 30 Years	0.00	1.05
Non Fixed, Non ARM	37.42	1.00
Unknown []	0.00	1.00

* Weighted Average Calculation

F.F. multiple represents foreclosure frequency increase over Standard & Poor's prime loan benchmark

SF MONTHLY POOL REPORT (1st and 2nd Liens)

FINAL

GEOGRAPHIC DISTRIBUTION	% of Pool
California	20
Texas	14
Florida	13
New York	9
New Jersey	4

Risk Grade	% of Pool
RG1	4.72
RG2	1.88
RG3	8.12
RG4	16.69
RG5	33.57
RG6	8.97
RG7	14.28
RG8	5.55
RG9	3.55
RG10	2.66

FICO SCORE	% of Pool
<= 500	0.38
501 - 550	8.45
551 - 600	20.02
601 - 625	14.52
626 - 650	19.21
651 - 675	13.46
676 - 700	10.77
701 - 725	4.68
726 - 750	3.39
>= 751	5.49

WA Coupon	7.87	(%)
WA Term	397.21	(mo)
WA (C)LTV	76.90	(%)
WA Loan Size	167,903	($)
WA Margin (ARM)	0.00	

	% of Pool
Limited Documentation	71.49
Cash Out	67.88
Non-Owner Occupied	6.28
SFR Property	88.43

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [Fixed CES]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v1 [Fixed CES]

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FINAL

POOL/PORTFOLIO LOSS COVERAGE SUMMARY REPORT

	'AAA'	
Weighted Average Foreclosure Frequency	87.65	*87.64*
Loss Severity	100.00	*99.57*
Net Loss Coverage	**87.65**	
Pool Size Factor	1.00 (x)	
Total Loss Coverage	**87.65**	*87.26*

Pool Modified Date - 09/11/2006

Total Analyzed Balance $ 49,750,481.43 *50,919,035.20*

Total Loans in Pool	633	*647*
Total Loans with FATAL Errors	0	*0*
Total Loans with Assumptions	0	*0*
Total Loans Analyzed	633	*647*

Rating Category		Total LC	Total WAFF	Total LS
'AAA'	*87.26*	87.65	87.65	100.00
'AA+'	*80.68*	81.04	81.04	100.00
'AA'	*73.68*	74.02	74.02	100.00
'AA-'	*69.58*	69.90	69.90	100.00
'A+'	*65.48*	65.78	65.78	100.00
'A'	*61.38*	61.66	61.66	100.00
'A-'	*58.10*	58.37	58.37	100.00
'BBB+'	*54.42*	54.66	54.66	100.00
'BBB'	*51.14*	51.37	51.37	100.00
'BBB-'	*46.63*	46.84	46.84	100.00
'BB+'	*41.72*	41.91	41.91	100.00
'BB'	*36.81*	36.98	36.98	100.00
'BB-'	*32.72*	32.87	32.87	100.00
'B+'	*28.64*	28.77	28.77	100.00
'B'	*24.56*	24.68	24.68	100.00
'B-'	*20.49*	20.59	20.59	100.00

Range of Expected Loss

18.51 % <----------> 30.85 %

$ 9,207,402.80 <----------> $ 15,345,671.33

Given On Compare	LEVELS	GIVEN
	AAA	
	AA+	
	AA	
	AA-	
	A+	
	A	
	A-	
	BBB+	
	BBB	
	BBB-	
	BB+	
	BB	
	BB-	
	B+	
	B	
	B-	

OTHER RISKS

	Coverage Amount ($)	Coverage Amount % of Total Pool
Bankruptcy		
Sum[(0.06% x Balance) of loans with Original (or Adjusted, if applicable) 1st/Combined LTV > 75%]	29,850.29	0.060
Minimum	100,000.00	
Fraud	'AAA'	
Year 1	3.00	
Year 2	2.00	
Year 3	1.00	
Year 4	1.00	
Year 5	1.00	
Special Hazard		
1% of Total Balance	497,504.81	1.000
2 x Largest Loan Balance	399,731.54	0.803
Largest Balance in CA Zip - 92555	585,596.48	1.177
Minimum	248,752.41	0.500

Date : ____________

Committee Chair's Initials : ____________

All data in this report refers to Analyzed Loans

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [Fixed CES]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v1 [Fixed CES]

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FINAL

POOL/PORTFOLIO LOSS COVERAGE SUMMARY REPORT (Without Factors)

	'AAA'	
Weighted Average Foreclosure Frequency	87.65	*87.64*
Loss Severity	100.00	*99.57*
Net Loss Coverage	**87.65**	
Pool Size Factor	1.00 (x)	
Total Loss Coverage	**87.65**	*87.26*

Pool Modified Date - 09/11/2006

Total Analyzed Balance $ 49,750,481.43
50,919,035.20

Total Loans in Pool	633	*647*
Total Loans with FATAL Errors	0	*0*
Total Loans with Assumptions	0	*0*
Total Loans Analyzed	633	*647*

Rating Category		Total LC	Total WAFF	Total LS
'AAA'	*87.26*	87.65	87.65	100.00
'AA+'	*80.68*	81.04	81.04	100.00
'AA'	*73.68*	74.02	74.02	100.00
'AA-'	*69.58*	69.90	69.90	100.00
'A+'	*65.48*	65.78	65.78	100.00
'A'	*61.38*	61.66	61.66	100.00
'A-'	*58.10*	58.37	58.37	100.00
'BBB+'	*54.42*	54.66	54.66	100.00
'BBB'	*51.14*	51.37	51.37	100.00
'BBB-'	*46.63*	46.84	46.84	100.00
'BB+'	*41.72*	41.91	41.91	100.00
'BB'	*36.81*	36.98	36.98	100.00
'BB-'	*32.72*	32.87	32.87	100.00
'B+'	*28.64*	28.77	28.77	100.00
'B'	*24.56*	24.68	24.68	100.00
'B-'	*20.49*	20.59	20.59	100.00

Range of Expected Loss

18.51 % <----------> 30.85 %

$ 9,207,402.80 <----------> $ 15,345,671.33

Given On Compare	LEVELS	GIVEN
	AAA	
	AA+	
	AA	
	AA-	
	A+	
	A	
	A-	
	BBB+	
	BBB	
	BBB-	
	BB+	
	BB	
	BB-	
	B+	
	B	
	B-	

OTHER RISKS

	Coverage Amount ($)	Coverage Amount % of Total Pool
Bankruptcy		
Sum[(0.06% x Balance) of loans with Original (or Adjusted, if applicable) 1st/Combined LTV > 75%]	29,850.29	0.060
Minimum	100,000.00	
Fraud	'AAA'	
Year 1	3.00	
Year 2	2.00	
Year 3	1.00	
Year 4	1.00	
Year 5	1.00	
Special Hazard		
1% of Total Balance	497,504.81	1.000
2 x Largest Loan Balance	399,731.54	0.803
Largest Balance in CA Zip - 92555	585,596.48	1.177
Minimum	248,752.41	0.500

Date : ________

Committee Chair's Initials : ________

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust	*Compared To:*	*Citigroup Mortgage Loan Trust*	09-11-2006
CMLTI 2006-NC2		*CMLTI 2006-NC2*	03:16:29 PM
v2 total [Fixed CES]		*v1 [Fixed CES]*	

FINAL

POOL/PORTFOLIO CHARACTERISTICS SUMMARY REPORT (Total Pool)

		50,919,035.20	Balance ($)	State -	Balance % of Total	Rate (%)	Original 1st/Comb LTV (%)	Adjusted 1st/Comb LTV (%)	Original Term (mo.)	WA Rem. Term (mo.)
Total Loans in Pool 633	*647*	Total	49,750,481.43	46		*11.32*	*99.54*	*99.54*	*358.48*	*356.95*
Total Loans Analyzed 633	*647*	(W) Avg.	78,594.76			11.31	99.89	99.89	358.45	356.93
		High	199,865.77	CA	39.76	14.75	100.00	100.00	360.00	359.65
Pool Modified Date - 09/11/2006		Low	29,982.55			8.00	89.91	89.89	180.00	177.61

		Number of Loans	Balance ($)	Balance % of Total	
BALANCE	0 < Bal <= $100,000	467	27,539,098.98	55.35	*54.89*
	$100,000 < Bal <= $150,000	127	15,715,512.72	31.59	*31.98*
	$150,000 < Bal <= $200,000	39	6,495,869.73	13.06	*13.13*
	$200,000 < Bal <= $417,000	0			
	$417,000 < Bal <= $600,000	0			
	$600,000 < Bal <= $1,000,000	0			
	$1,000,000 < Bal	0			
SEASONING	Under 1 Year	633	49,750,481.43	100.00	*100.00*
	1 <= Years < 3	0			
	3 <= Years < 5	0			
	5 <= Years < 10	0			
	Over 10 Years	0			
TERM	Up To 15 Years	2	180,783.17	0.36	*0.36*
[for fixed and ARMs only]	Up To 20 Years	4	373,280.65	0.75	*0.73*
	Up To 30 Years	627	49,196,417.61	98.89	*98.91*
	Over 30 Years	0			
	Balloons	0			
	Unknown	0			
SELF EMPLOYED BORROWER	Yes	246	21,744,847.42	43.71	*43.52*
	No	387	28,005,634.01	56.29	*56.48*

DOCUMENT TYPE

Assets Verified (Includes All Refinance Loans)				
C - No Employment / Income Verification	0			
V- Verbal Verification of Employment (VVOE)	275	24,355,039.00	48.95	*48.22*
X- 11 Months Or Less Employment/Income Verification	20	1,644,631.14	3.31	*3.23*
Y - 12 To 23 Months Employment/Income Verification	192	14,154,727.46	28.45	*28.55*
S - Streamline (Only for an S&P Approved Streamlined Refinance Program)	0			
Z - 24 Months Or More Employment/Income Verification	146	9,596,083.83	19.29	*20.00*
Unknown	0			

Assets Not Verified	
C - No Employment / Income Verification	0
V- Verbal Verification of Employment (VVOE)	0
X- 11 Months Or Less Employment/Income Verification	0
Y - 12 To 23 Months Employment/Income Verification	0
S - Streamline (Only for an S&P Approved Streamlined Refinance Program)	0
Z - 24 Months Or More Employment/Income Verification	0
Unknown	0

LOANS WITH SECOND LIENS ATTACHED (SECOND LIENS NOT IN POOL)

Number of Loans	(W) Avg. LTV	(W) Avg. Comb LTV	Percentage of Loans
0	0.00	0.00	0.00

All data in this report refers to Analyzed Loans

BORROWER QUALITY / RISK GRADE REPORT (Total Pool/Portfolio)

Total Loans in Pool 633
Total Loans Analyzed 633

BORROWER / LOAN QUALITY	Original 1st/Comb LTV	Number of Loans	Balance ($)	Balance % of Total		FF Credit/ Penalty	Loan Quality Calculations	
A	> 0	0				1.00		
A-	<= 75	0				1.25		
A-	> 75	0				1.50		
B	<= 75	0				2.00		
B	> 75	0				2.40		
C	<= 75	0				3.00		
C	> 75	0				3.60		
D	<= 75	0				4.00		
D	> 75	0				4.80		
Undefined		0				1.00		
Subtotal		0			*0.00*			*0.000*

RISK GRADE	Original 1st/Comb LTV	Number of Loans	Balance ($)	Balance ($) % of Pool		FF Credit/ Penalty	Loan Quality Calculations	
RG1	> 0	0			*0.43*	0.60		
RG2	> 0	0				0.80		
RG3	> 0	6	550,888.08	1.11	*1.08*	0.85	0.009	
RG4	> 0	23	2,314,664.36	4.65	*4.55*	0.95	0.044	
RG5	> 0	114	10,342,923.62	20.79	*20.89*	1.00	0.208	
RG6	> 0	63	4,696,034.96	9.44	*9.37*	1.25	0.118	
RG7	> 0	173	14,765,243.77	29.68	*29.52*	2.00	0.594	
RG8	> 0	99	7,076,638.26	14.22	*13.44*	3.00	0.427	
RG9	> 0	92	6,089,715.85	12.24	*12.18*	3.50	0.428	
RG10	> 0	63	3,914,372.53	7.87	*8.55*	4.50	0.354	
Subtotal		633	49,750,481.43	100.00	*100.00*		2.182	*2.185*
Total for All Loans:		633	49,750,481.43	100.00	*100.00*		2.182	*2.185*

FICO SCORE	% of Pool		FICO SCORE	% of Pool	
< 300	0.00	*0.00*	651-675	16.06	*15.88*
300-500	0.00	*0.00*	676-700	13.47	*13.74*
501-550	0.00	*0.00*	701-725	7.36	*7.19*
551-600	12.10	*12.70*	726-750	5.57	*5.44*
601-625	18.80	*18.74*	751-850	3.64	*3.55*
626-650	23.00	*22.76*	> 850	0.00	*0.00*
Average FICO score: 646.73		*646.05*	**WA FICO score:** 653.00	*652.37*	

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [Fixed CES]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v1 [Fixed CES]

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FINAL

POOL/PORTFOLIO CHARACTERISTICS SUMMARY REPORT (Second Lien Only)

Total Loans in Pool	633	647
Total Loans Analyzed	633	647

Pool Modified Date - 09/11/2006

	Balance ($)	State -	Balance % of Total	Rate (%)	Original 1st/Comb LTV (%)	Adjusted 1st/Comb LTV (%)	Original Second LTV (%)	WA Rem. Term (mo.)
	50,919,035.20							
Total	49,750,481.43	46		*11.32*	*99.54*	*99.54*	*19.87*	*356.95*
(W) Avg.	78,594.76			11.31	99.89	99.89	19.86	356.93
High	199,865.77	CA	39.76	14.75	100.00	100.00	20.00	359.65
Low	29,982.55			8.00	89.91	89.89	11.02	177.61

		Number of Loans	Balance ($)	Balance % of Total	
LOAN TYPE	Fixed Rate	633	49,750,481.43	100.00	*100.00*
	Arm	0			
	Balloon	0			
SEASONING	Under 1 Year	633	49,750,481.43	100.00	*100.00*
	1 <= Years < 3	0			
	3 <= Years < 5	0			
	5 <= Years < 10	0			
	Over 10 Years	0			
TERM [for fixed and ARMs only]	Up To 5 Years	0			
	Up To 10 Years	0			
	Up To 15 Years	2	180,783.17	0.36	*0.36*
	Up To 20 Years	4	373,280.65	0.75	*0.73*
	Up To 30 Years	627	49,196,417.61	98.89	*98.91*
	Over 30 Years	0			
[for Balloon only]	5 Year	0			
	7 Year	0			
	10 Year	0			
	15 Year	0			
	Other	0			
	Unknown	0			
SELF EMPLOYED BORROWER	Yes	246	21,744,847.42	43.71	*43.52*
	No	387	28,005,634.01	56.29	*56.48*
DOCUMENT TYPE					
Assets Verified (Includes All Refinance Loans)					
C - No Employment / Income Verification		0			
V- Verbal Verification of Employment (VVOE)		275	24,355,039.00	48.95	*48.22*
X- 11 Months Or Less Employment/Income Verification		20	1,644,631.14	3.31	*3.23*
Y - 12 To 23 Months Employment/Income Verification		192	14,154,727.46	28.45	*28.55*
S - Streamline (Only for an S& P Approved Streamlined Refinance Program)		0			
Z - 24 Months Or More Employment/Income Verification		146	9,596,083.83	19.29	*20.00*
Unknown		0			
Assets Not Verified					
C - No Employment / Income Verification		0			
V- Verbal Verification of Employment (VVOE)		0			
X- 11 Months Or Less Employment/Income Verification		0			
Y - 12 To 23 Months Employment/Income Verification		0			
S - Streamline (Only for an S&P Approved Streamlined Refinance Program)		0			
Z - 24 Months Or More Employment/Income Verification		0			
Unknown		0			

Second Lien % of Total Pool 100.00% *100.00%*

All data in this report refers to Analyzed Loans

STANDARD &POOR'S	Citigroup Mortgage Loan Trust CMLTI 2006-NC2 v2 total [Fixed CES]	*Compared To:* *Citigroup Mortgage Loan Trust* *CMLTI 2006-NC2* *v1 [Fixed CES]*	09-11-2006 03:16:32 PM **FINAL**

BORROWER QUALITY / RISK GRADE REPORT (Second Lien Only)

Total Loans In Pool 633
Total Loans Analyzed 633

BORROWER / LOAN QUALITY	Original 1st/Comb LTV	Number of Loans	Balance ($)	Balance % of Total	(v1)	FF Credit/ Penalty	Loan Quality Calculations	(v1)
A	> 0	0				1.00		
A-	<= 75	0				1.25		
A-	> 75	0				1.50		
B	<= 75	0				2.00		
B	> 75	0				2.40		
C	<= 75	0				3.00		
C	> 75	0				3.60		
D	<= 75	0				4.00		
D	> 75	0				4.80		
Undefined		0				1.00		
Subtotal		0			*0.00*			*0.000*

RISK GRADE	Original 1st/Comb LTV	Number of Loans	Balance ($)	Balance ($) % of Pool	(v1)	FF Credit/ Penalty	Loan Quality Calculations	(v1)
RG1	> 0	0			*0.43*	0.60		
RG2	> 0	0				0.80		
RG3	> 0	6	550,888.08	1.11	*1.08*	0.85	0.009	
RG4	> 0	23	2,314,664.36	4.65	*4.55*	0.95	0.044	
RG5	> 0	114	10,342,923.62	20.79	*20.89*	1.00	0.208	
RG6	> 0	63	4,696,034.96	9.44	*9.37*	1.25	0.118	
RG7	> 0	173	14,765,243.77	29.68	*29.52*	2.00	0.594	
RG8	> 0	99	7,076,638.26	14.22	*13.44*	3.00	0.427	
RG9	> 0	92	6,089,715.85	12.24	*12.18*	3.50	0.428	
RG10	> 0	63	3,914,372.53	7.87	*8.55*	4.50	0.354	
Subtotal		633	49,750,481.43	100.00	*100.00*		2.182	*2.185*
Total for All Loans:		633	49,750,481.43	100.00	*100.00*		2.182	*2.185*

FICO SCORE	% of Pool	(v1)	FICO SCORE	% of Pool	(v1)
< 300	0.00	*0.00*	651-675	16.06	*15.88*
300-500	0.00	*0.00*	676-700	13.47	*13.74*
501-550	0.00	*0.00*	701-725	7.36	*7.19*
551-600	12.10	*12.70*	726-750	5.57	*5.44*
601-625	18.80	*18.74*	751-850	3.64	*3.55*
626-650	23.00	*22.76*	> 850	0.00	*0.00*

Average FICO score: 646.73 *646.05* **WA FICO score:** 653.00 *652.37*

All data in this report refers to Analyzed Loans

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [Fixed CES]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v1 [Fixed CES]

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FINAL

LTV CATEGORY REPORT (Original 1st / Combined LTV)

Original 1st/Comb. LTV Category (%)	Upto 50	>50 <= 60	>60 <=70	>70 <=75	>75 <=80	>80 <=85	>85 <=90	>90 <=95	>95 <=100	Over 100	Total	
Loan Purpose: PURCHASE OR RATE/TERM Refinance												
Ownership: PRIMARY												
SFR etc.								0.16	58.33	0.46	58.95	
2 Family etc.									12.56		12.56	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for PRIMARY								0.16	70.89	0.46	71.50	
Ownership: INVESTOR												
SFR etc.									0.19		0.19	
2 Family etc.											0.00	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for INVESTOR									0.19		0.19	
Ownership: SECOND												
SFR etc.									5.40	0.70	6.10	
2 Family etc.									2.21		2.21	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for SECOND									7.61	0.70	8.31	
Total for PURCHASE, R/T Refinance								0.16	78.69	1.16	80.01	*79.86*
Loan Purpose: CASH OUT Refinance												
Ownership: PRIMARY												
SFR etc.								0.66	18.59		19.25	
2 Family etc.							0.16		0.58		0.74	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for PRIMARY							0.16	0.66	19.17		19.99	
Ownership: INVESTOR												
SFR etc.											0.00	
2 Family etc.											0.00	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for INVESTOR											0.00	
Ownership: SECOND												
SFR etc.											0.00	
2 Family etc.											0.00	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for SECOND											0.00	
Total for CASH OUT Refinance							0.16	0.66	19.17		19.99	*20.14*
Total for LTV CATEGORY							0.16	0.82	97.86	1.16	100.00	
	0.43						*0.27*	*1.11*	*95.55*	*2.64*	*100.00*	

Total for Loan Purpose - PURCHASE: 79.14 *78.93* **RATE/TERM:** 0.87 *0.93* **CASH-OUT:** 19.99 *20.14* **Unknown:** 0.00 *0.00*

Total for Ownership - PRIMARY: 91.50 *91.53* **INVESTOR:** 0.19 *0.19* **SECOND:** 8.31 *8.28* **Unknown:** 0.00 *0.00*

Total for Property Type - SFR etc: 84.50 *84.60* **2 Family etc:** 15.50 *15.40* **3-4 Family etc:** 0.00 *0.00* **Non-Residential:** 0.00 *0.00* **Unknown:** 0.00 *0.00*

All data in this report refers to Analyzed Loans

Report 6 - ORIGINAL LTV Standard & Poor's LEVELS® ver 5.7.0

The McGraw-Hill Companies

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [Fixed CES]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v1 [Fixed CES]

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LTV CATEGORY REPORT (Adjusted 1st / Combined LTV)

Adjusted 1st/Comb LTV Category (%)	Upto 50	>50 <= 60	>60 <=70	>70 <=75	>75 <=80	>80 <=85	>85 <=90	>90 <=95	>95 <=100	Over 100	Total	
Loan Purpose: PURCHASE OR RATE/TERM Refinance												
Ownership: PRIMARY												
SFR etc.								0.16	58.79		58.95	
2 Family etc.									12.56		12.56	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for PRIMARY								0.16	71.34		71.50	
Ownership: INVESTOR												
SFR etc.									0.19		0.19	
2 Family etc.											0.00	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for INVESTOR									0.19		0.19	
Ownership: SECOND												
SFR etc.									6.10		6.10	
2 Family etc.									2.02	0.19	2.21	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for SECOND									8.12	0.19	8.31	
Total for PURCHASE, R/T Refinance								0.16	79.66	0.19	80.01	*79.86*
Loan Purpose: CASH OUT Refinance												
Ownership: PRIMARY												
SFR etc.								0.66	18.59		19.25	
2 Family etc.							0.16		0.58		0.74	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for PRIMARY							0.16	0.66	19.17		19.99	
Ownership: INVESTOR												
SFR etc.											0.00	
2 Family etc.											0.00	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for INVESTOR											0.00	
Ownership: SECOND												
SFR etc.											0.00	
2 Family etc.											0.00	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for SECOND											0.00	
Total for CASH OUT Refinance							0.16	0.66	19.17		19.99	*20.14*
Total for LTV CATEGORY							0.16	0.82	98.83	0.19	100.00	
	0.43						*0.27*	*1.11*	*96.38*	*1.81*	*100.00*	

Total for Loan Purpose - PURCHASE: 79.14 *78.93* **RATE/TERM:** 0.87 *0.93* **CASH-OUT:** 19.99 *20.14* **Unknown:** 0.00 *0.00*

Total for Ownership - PRIMARY: 91.50 *91.53* **INVESTOR:** 0.19 *0.19* **SECOND:** 8.31 *8.28* **Unknown:** 0.00 *0.00*

Total for Property Type - SFR etc: 84.50 *84.60* **2 Family etc:** 15.50 *15.40* **3-4 Family etc:** 0.00 *0.00* **Non-Residential:** 0.00 *0.00* **Unknown:** 0.00 *0.00*

All data in this report refers to Analyzed Loans

LOAN TYPE SUMMARY REPORT

Loan Type	Number of Loans	$ Balance % of Total	Balance ($)	WA 1st/Comb. LTV (%)	WA Rate (%)	WA Margin	WA Term (mo.)	WA Rem. Term (mo.)
10 Fixed Rate	633	100.00	49,750,481.43	99.89	11.31	N/A	358.45	356.30

Loan Type	$ Balance % of Total	Balance($)
10 Fixed Rate	*100.00*	*50,919,035.20*

ARM NEGAM Summary

Loans w/o NEGAM	0
Loans with NEGAM	0
Max Orig. LTV (%) Limit	
Limit = 100	0
Limit = 110	0
Limit = 115	0
Limit = 125	0
Other Limit	0
Unknown Limit	0

All data in this report refers to Analyzed Loans

ARM LOANS (WITH INITIAL FIXED PERIODS) SUMMARY REPORT

Loan Type	Number of Loans	Balance ($)	$ Balance % of Total	Rate Cap on 1st Adjustment(%)	Rate Cap Subsequent to 1st Adjustment(%)	Incremental Life Cap(%)	Adjustment Period After Fixed Period(mo.)

All data in this report refers to Analyzed Loans

ARM LOANS SUMMARY REPORT

ARM PROGRAM TYPE									
Adjustment Period (mo.)	Pay Cap	Rate Cap	(Incremental) Life Cap	$ Balance % of Total	Number of Loans	Balance ($)	WA Orig. LTV (%)	WA Rate (%)	WA Margin

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [Fixed CES]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v1 [Fixed CES]

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MORTGAGE INSURANCE COVERAGE SUMMARY REPORT

Total Loans in Pool	633
Total Loans Analyzed	633

Company		Number of Loans		Balance ($)	Balance % of Total	
00 No MI		633		49,750,481.43	100.00	
Unknown MI Code		0				
	Total	633		49,750,481.43	100.00	
No MI & Unknown MI Code						
Original 1st/Combined LTV <= 80		0				*0.43*
Original 1st/Combined LTV > 80		633		49,750,481.43	100.00	*99.57*
Adjusted 1st/Combined LTV <= 80		0				*0.43*
Adjusted 1st/Combined LTV > 80		633		49,750,481.43	100.00	*99.57*
MI Co. Specified but No MI Level		0				
MI Co. Specified and MI Level						
= 6		0				
= 12		0				
= 17		0				
= 25		0				
= 30		0				
= 35		0				
= 40		0				
> 40		0				
Other		0				
0 < MI Level <= 10		0				
10 < MI Level <= 20		0				
20 < MI Level <= 30		0				
30 < MI Level <= 40		0				
Weighted Average MI Level		0.00	*0.00*			
Average MI Level		0.00	*0.00*			
VA Loans						
Pre 1988		0				
1988 & After		0				

All data in this report refers to Analyzed Loans

TOP 10 LOAN SIZE REPORT

	Loan ID	Balance ($)	Balance % of Total	1st/Comb LTV (%)	Adjusted LTV (%)	Loan Type	Property	Loan Purpose	Owner-ship	Documen-tation	State
1	1008410150	199,865.77	0.40	100.00	100.00	10	02	P	S	V	GA
2	1008036902	194,876.12	0.39	100.00	100.00	10	01	P	P	Z	CA
3	1008230782	192,804.36	0.39	100.00	100.00	10	02	P	P	V	CA
4	1008647217	181,954.96	0.37	100.00	100.00	10	01	P	P	V	CA
5	1008208584	179,880.52	0.36	100.00	100.00	10	01	P	P	Y	CA
6	1008227947	179,862.37	0.36	100.00	100.00	10	01	P	P	Z	FL
7	1008295212	178,853.99	0.36	100.00	100.00	10	01	C	P	Y	MD
8	1007955484	177,680.68	0.36	100.00	100.00	10	01	P	P	V	IL
9	1008419838	174,875.15	0.35	100.00	100.00	10	01	C	P	Z	CA
10	1008137786	174,631.58	0.35	100.00	100.00	10	02	P	P	Y	FL

All data in this report refers to Analyzed Loans

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LOAN RISK RANKING REPORT

(1st Lien Only)

Loan ID	Borr. Quality	Risk-grade	Balance ($)	AAA Net Loss Coverage (%)	AAA Net Loss Coverage ($)	Risk* Ratio	Original LTV(%)	Adjusted LTV (%)	Loan Type	Pro-perty	Pur-pose	Occu-pancy	Documen-tation	State

*** Ranking is based on the loan's individual riskiness**

All data in this report refers to Analyzed Loans

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [Fixed CES]

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LOAN RISK RANKING REPORT

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(2nd Lien Only)

	Loan ID	Borr. Quality	Risk-grade	Balance ($)	AAA Net Loss Coverage (%)	AAA Net Loss Coverage ($)	Risk* Ratio	Orig/Comb LTV(%)	Adjusted LTV (%)	Loan Type	Pro-perty	Pur-pose	Occu-pancy	Documen-tation	State
1	1008128723		RG7	152,899.55	0.30	149,077.06	97.50	100.00	100.00	10	01	P	P	V	IL
2	1007970350		RG7	149,834.92	0.29	146,089.05	97.50	100.00	100.00	10	01	P	P	Y	OR
3	1007966169		RG8	141,889.06	0.28	138,341.83	97.50	100.00	100.00	10	01	C	P	Y	CA
4	1008048515		RG6	138,887.74	0.27	135,415.55	97.50	100.00	100.00	10	06	P	S	V	IL
5	1008322807		RG7	137,116.12	0.27	133,688.22	97.50	100.00	100.00	10	01	P	P	V	MN
6	1007673341		RG7	135,879.43	0.27	132,482.44	97.50	100.00	100.00	10	01	P	P	V	CA
7	1008488969		RG9	110,542.46	0.22	107,778.90	97.50	100.00	100.00	10	01	P	P	Y	CA
8	1008341582		RG7	109,698.21	0.21	106,955.75	97.50	100.00	100.00	10	02	P	P	V	TX
9	1008386837		RG6	97,935.66	0.19	95,487.27	97.50	100.00	100.00	10	01	P	P	V	CA
10	1008077957		RG7	97,712.34	0.19	95,269.53	97.50	100.00	100.00	10	04	P	P	V	MA
11	1008228704		RG7	96,548.59	0.19	94,134.88	97.50	100.00	100.00	10	01	C	P	V	CA
12	1008406316		RG6	96,388.66	0.19	93,978.94	97.50	100.00	100.00	10	01	P	S	V	NV
13	1008315771		RG6	95,767.29	0.19	93,373.11	97.50	100.00	100.00	10	01	P	P	V	CA
14	1008098603		RG7	95,669.84	0.19	93,278.09	97.50	100.00	100.00	10	01	P	P	V	NY
15	1008355264		RG7	95,631.21	0.19	93,240.43	97.50	100.00	100.00	10	06	P	S	V	CA
16	1008587772		RG7	93,955.29	0.18	91,606.41	97.50	100.00	100.00	10	02	P	P	V	CA
17	1008562600		RG8	92,944.09	0.18	90,620.49	97.50	100.00	100.00	10	01	P	P	Y	CA
18	1008203071		RG7	91,752.78	0.18	89,458.96	97.50	100.00	100.00	10	01	P	P	V	CA
19	1008469490		RG7	90,918.98	0.18	88,646.01	97.50	100.00	100.00	10	01	C	P	Z	CA
20	1008134985		RG9	89,113.54	0.17	86,885.70	97.50	100.00	100.00	10	01	P	P	Y	CA
21	1008594620		RG7	79,768.27	0.16	77,774.06	97.50	100.00	100.00	10	01	C	P	Y	KY
22	1008242083		RG7	70,739.53	0.14	68,971.04	97.50	100.00	100.00	10	01	C	P	Y	CA
23	1007965525		RG10	67,946.65	0.13	66,247.98	97.50	100.00	100.00	10	01	C	P	Y	CA
24	1007895539		RG8	65,961.61	0.13	64,312.57	97.50	100.00	100.00	10	01	P	P	Y	FL
25	1008398575		RG9	63,549.08	0.12	61,960.35	97.50	100.00	100.00	10	02	P	P	Z	MN
26	1008502863		RG7	62,583.24	0.12	61,018.66	97.50	100.00	100.00	10	02	P	P	Y	FL
27	1008451953		RG9	58,981.14	0.12	57,506.61	97.50	100.00	100.00	10	01	C	P	Z	NJ
28	1008471673		RG8	58,861.58	0.12	57,390.04	97.50	100.00	100.00	10	01	P	P	Y	CT
29	1008315192		RG7	56,333.02	0.11	54,924.69	97.50	100.00	100.00	10	04	P	P	Y	MN
30	1008191440		RG7	54,646.77	0.11	53,280.60	97.50	100.00	100.00	10	02	P	P	V	AZ
31	1008044626		RG8	52,968.48	0.10	51,644.27	97.50	100.00	100.00	10	01	P	P	Z	FL
32	1008496068		RG9	50,970.33	0.10	49,696.07	97.50	100.00	100.00	10	02	P	P	Z	IL
33	1008122836		RG8	49,974.27	0.10	48,724.91	97.50	100.00	100.00	10	01	P	P	V	FL
34	1008553503		RG8	45,543.48	0.09	44,404.89	97.50	100.00	100.00	10	01	P	P	Z	MN
35	1008493365		RG9	44,988.48	0.09	43,863.77	97.50	100.00	100.00	10	01	P	P	Z	PA
36	1008482331		RG7	43,354.76	0.08	42,270.89	97.50	100.00	100.00	10	01	P	P	V	FL
37	1007746120		RG8	40,922.78	0.08	39,899.71	97.50	100.00	100.00	10	01	P	P	Y	TX
38	1008102448		RG10	40,678.81	0.08	39,661.84	97.50	100.00	100.00	10	01	P	P	Z	OK
39	1008480690		RG9	40,353.81	0.08	39,344.96	97.50	100.00	100.00	10	01	P	P	Z	TN
40	1007414595		RG8	39,953.51	0.08	38,954.67	97.50	100.00	100.00	10	01	P	P	Z	CO
41	1007593357		RG7	39,941.01	0.08	38,942.48	97.50	100.00	100.00	10	02	P	P	V	AZ
42	1008389442		RG10	37,964.76	0.07	37,015.64	97.50	100.00	100.00	10	02	P	P	Z	TX
43	1008508484		RG9	37,964.76	0.07	37,015.64	97.50	100.00	100.00	10	06	P	P	Y	TX

* Ranking is based on the loan's individual riskiness

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [Fixed CES]

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LOAN RISK RANKING REPORT

(2nd Lien Only)

	Loan ID	Borr. Quality	Risk-grade	Balance ($)	AAA Net Loss Coverage (%)	AAA Net Loss Coverage ($)	Risk* Ratio	Orig/Comb LTV(%)	Adjusted LTV (%)	Loan Type	Pro-perty	Pur-pose	Occu-pancy	Documen-tation	State
44	1008409616		RG10	36,261.01	0.07	35,354.48	97.50	100.00	100.00	10	01	P	P	Y	TN
45	1008410150		RG7	199,865.77	0.39	194,869.13	97.50	100.00	100.00	10	02	P	S	V	GA
46	1008036902		RG7	194,876.12	0.38	190,004.22	97.50	100.00	100.00	10	01	P	P	Z	CA
47	1008208584		RG6	179,880.52	0.35	175,383.51	97.50	100.00	100.00	10	01	P	P	Y	CA
48	1008227947		RG7	179,862.37	0.35	175,365.81	97.50	100.00	100.00	10	01	P	P	Z	FL
49	1008295212		RG7	178,853.99	0.35	174,382.64	97.50	100.00	100.00	10	01	C	P	Y	MD
50	1008419838		RG9	174,875.15	0.34	170,503.27	97.50	100.00	100.00	10	01	C	P	Z	CA

*** Ranking is based on the loan's individual riskiness**

All data in this report refers to Analyzed Loans

LOSS COVERAGE CATEGORY REPORT

'AAA' (per loan - %) Foreclosure Frequency	$ Balance % of Total	Number of Loans	Total Balance ($)	Average Balance ($)	WA 1st/Comb LTV (%)	WA Adj 1st/ Comb LTV (%)	WA Rate (%)	WA Term (mo.)
FF = 0	0.00							
0 < FF <= 5	0.00							
5 < FF <= 10	0.00							
10 < FF <= 15	0.00							
15 < FF <= 20	0.00							
20 < FF <= 25	0.00							
25 < FF <= 30	0.00							
30 < FF <= 35	0.00							
35 < FF <= 40	0.20	1	98,156.47	98,156.47	91.01	91.02	9.99	360.00
40 < FF <= 45	0.16	2	78,220.30	39,110.15	100.00	100.00	9.67	360.00
45 < FF <= 50	3.54	18	1,762,780.31	97,932.24	100.00	100.00	9.93	360.00
50 < FF <= 60	11.72	59	5,830,125.46	98,815.69	99.98	99.98	10.92	360.00
60 < FF <= 70	1.31	10	652,161.89	65,216.19	100.00	100.00	10.29	353.36
70 < FF <= 80	7.55	45	3,754,087.74	83,424.17	99.91	99.91	10.62	355.22
80 < FF <= 90	4.50	30	2,236,656.04	74,555.20	99.64	99.64	10.71	360.00
90 < FF < 100	71.03	468	35,338,293.22	75,509.17	99.91	99.91	11.58	358.44
FF = 100	0.00							
Loss Severity								
LS = 0	0.00							
0 < LS <= 10	0.00							
10 < LS <= 20	0.00							
20 < LS <= 30	0.00							
30 < LS <= 40	0.00							
40 < LS <= 50	0.00							
50 < LS <= 60	0.00							
60 < LS	100.00	633	49,750,481.43	78,594.76	99.89	99.89	11.31	358.45
Loss Coverage *								
LC = 0	0.00							
0 < LC <= 5	0.00							
5 < LC <= 10	0.00							
10 < LC	100.00	633	49,750,481.43	78,594.76	99.89	99.89	11.31	358.45

*** - Only the foreclosure frequency and the loss severity components are reflected in the loss coverage number.**

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [Fixed CES]

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MARKET VALUE ADJUSTMENT REPORT

		Property Value Decreased			Property Value Increased			Property Value Unchanged	
	State	$ Balance % of Total	WA Change in LTV (%)	WA Seas'g (months)	$ Balance % of Total	WA Change in LTV (%)	WA Seas'g (months)	$ Balance % of Total	WA Seas'g (months)
1	CA	1.03	6.93	1.84				38.73	1.59
2	FL	0.11	1.85	1.37				9.04	1.46
3	NY							7.61	1.06
4	IL							4.15	1.28
5	TX							3.88	1.69
6	NJ	0.39	3.48	1.37				3.15	1.32
7	NV							3.21	1.37
8	MD	0.12	0.49	0.35				2.35	1.97
9	HI							2.24	1.39
10	MN							2.23	1.56
11	AZ							2.01	1.73
12	GA							1.63	1.31
13	WA							1.52	1.62
14	CO							1.44	1.68
15	MA							1.44	1.76
16	AR							1.30	1.66
17	OR							1.30	1.54
18	VA							1.01	1.46
19	TN							0.97	1.46
20	CT							0.78	0.93
21	RI							0.69	1.55
22	NC							0.68	1.83
23	AK							0.67	2.07
24	UT							0.64	1.49
25	MS							0.60	1.44
26	NM							0.49	1.56
27	OH							0.49	2.24
28	PA							0.47	1.21
29	LA							0.38	1.12
30	KS							0.36	1.59
31	MI							0.36	1.37
32	MO							0.35	1.61
33	NH							0.32	1.37
34	SC							0.32	1.57
35	DC							0.21	3.37
36	ND							0.21	2.39
37	VT							0.18	1.77
38	WI							0.18	1.81
39	KY							0.16	1.37
40	IN							0.15	2.39
41	AL							0.10	1.37

NOTE - HPI data is as of 12/2005

All data in this report refers to Analyzed Loans

MARKET VALUE ADJUSTMENT REPORT

		Property Value Decreased			Property Value Increased			Property Value Unchanged	
	State	$ Balance % of Total	WA Change in LTV (%)	WA Seas'g (months)	$ Balance % of Total	WA Change in LTV (%)	WA Seas'g (months)	$ Balance % of Total	WA Seas'g (months)
42	ID							0.09	1.37
43	IA							0.08	1.37
44	OK							0.08	1.37
45	NE							0.07	1.37
46	SD							0.07	1.37
Total		1.65						98.39	

NOTE - HPI data is as of 12/2005

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [Fixed CES]

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APPRAISAL TYPE SUMMARY REPORT

Second Lien

Appraisal Type	Automated Valuation Model (AVM)	Number of Loans	% of Total No of Loans	Balance ($)	$ Balance % of Total
04		633	100.00	$49,750,481.43	100.00
	Total :	633	100.00	$49,750,481.43	100.00

Collateral Code:		Automated Valuation Model :		
01 - Tax Assessment	05 - Forms 2070,2075	AP - APS (Fannie Mae)	HP - HPA 2000 (MRAC)	VF - ValueFinder (Countrywide Home Loans)
02 - Broker Price Opinion(BPO)	06 - Form 2055,1075,466,2095(Exterior)	CM - Collateral Market Value (TransUnion)	PB - PowerBase 6.0 (MRAC)	VP - ValuePoint4 (First American)
03- Drive-By Form 704	07 - Form 2055 (with interior inspection)	CS - CASA (FISERV CSW, Inc.)	PS - PASS (MRAC)	VS - ValueSure (Fidelity Hansen Quality)
04 - URAR Forms1004,70,72, 1025,1073,465,2090,1004C,70B	08 - Automated Valuation Model	HE - Home Value Explorer (Freddie Mac)	QT - Quantum (MRAC)	VV - VeroValue (Veros)
	09 - No Appraisal/Stated Value		SX - SiteX (Fidelity Hansen Quality)	OT - Other

All data in this report refers to Analyzed Loans

MORTGAGE POOL STATISTICS (1st Lien Only)

FINAL

GEOGRAPHIC DISTRIBUTION % of Pool

Total Balance	0.00
WA Coupon Rate %	0.00

Borrower quality (main)	LTV	% of Pool	F.F. multiple
A		0.00	1.00
A-	<= 75	0.00	1.25
A-	> 75	0.00	1.50
B	<= 75	0.00	2.00
B	> 75	0.00	2.40
C	<= 75	0.00	3.00
C	> 75	0.00	3.60
D	<= 75	0.00	4.00
D	> 75	0.00	4.80
WA Borrower Quality			0.000

Original LTV	% of Pool	F.F. multiple
<= 70	0.00	1.00
> 70 and <= 80	0.00	1.00
> 80 and <= 90	0.00	1.50
> 90 and <= 95	0.00	3.00
> 95	0.00	4.50
WA Original LTV	0.00	
LTV > 80, no mortgage insurance	0.00	

Adjusted LTV	% of Pool	F.F. multiple
<= 70	0.00	1.00
> 70 and <= 80	0.00	1.00
> 80 and <= 90	0.00	1.50
> 90 and <= 95	0.00	3.00
> 95	0.00	6.00
WA Adjusted LTV	0.00	
LTV > 80, no mortgage insurance	0.00	

Loan size	% of Pool	
0 < Bal <= $100,000	0.00	
$100,000 < Bal <= $150,000	0.00	
$150,000 < Bal <= $200,000	0.00	
$200,000 < Bal <= $359,650	0.00	
$359,650 < Bal <= $600,000	0.00	
$600,000 < Bal <= $1,000,000	0.00	
$1,000,000 < Bal	0.00	
WA Loan size		0.00

F.F. multiple represents foreclosure frequency increase over Standard & Poor's prime loan benchmark

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Loan type	% of Pool	F.F. multiple
Fixed Rate	0.00	1.00
Arm	0.00	0.00 *
Two Step	0.00	0.00 *
Balloon	0.00	0.00 *
Other	0.00	0.00 *

Seasoning	% of Pool	F.F. multiple
Under 1 Year	0.00	1.00
1 <= years < 3	0.00	1.00
3 <= years < 5	0.00	1.00
5 <= years < 10	0.00	0.75
Over 10 years	0.00	0.50

Documentation type	% of Pool	F.F. multiple
Full	0.00	1.00
Other	0.00	0.00 *
Unknown	0.00	0.00 *

Ownership	% of Pool	F.F. multiple
Primary	0.00	1.00
Investor	0.00	3.00
Second home	0.00	3.00
Unknown	0.00	3.00

Loan purpose	% of Pool	F.F. multiple
Purchase	0.00	1.00
Cash-Out Refinance	0.00	0.00 *
Rate/Term Refinance	0.00	1.00
Unknown	0.00	0.00 *

Property type	% of Pool	F.F. multiple
SFR etc	0.00	1.00
2 Family etc	0.00	1.20
3 - 4 Family etc	0.00	2.00
Unknown	0.00	2.00
Non-Residential	0.00	100%

Term	% of Pool	F.F. multiple
Upto 15 Years	0.00	0.90
Upto 20 Years	0.00	0.95
Upto 30 Years	0.00	1.00
Over 30 Years	0.00	1.05
Non Fixed, Non ARM	0.00	1.00
Unknown []	0.00	1.00

* Weighted Average Calculation

F.F. multiple represents foreclosure frequency increase over Standard & Poor's prime loan benchmark

MORTGAGE POOL STATISTICS (1st and 2nd Liens)

FINAL

GEOGRAPHIC DISTRIBUTION	% of Pool
California	40
Florida	9
New York	8
Illinois	4
Texas	4
Total Balance	49,750,481.43
WA Coupon Rate %	11.31

Risk Grade (main)	% of Pool	F.F. multiple
RG1	0.00	0.60
RG2	0.00	0.80
RG3	1.11	0.85
RG4	4.65	0.95
RG5	20.79	1.00
RG6	9.44	1.25
RG7	29.68	2.00
RG8	14.22	3.00
RG9	12.24	3.50
RG10	7.87	4.50
WA Borrower Quality		2.182

Lien Status	% of Pool
First Lien	0.00
Second Lien	100.00

Original Combined LTV	% of Pool	F.F. multiple
<= 70	0.00	1.00
> 70 and <= 80	0.00	1.00
> 80 and <= 90	0.16	1.50
> 90 and <= 95	0.82	3.00
> 95	99.02	4.50
WA Original LTV	99.89	
LTV > 80, no mortgage insurance	0.00	
WA Adjusted LTV	99.89	
Adj. LTV > 80, no mortgage insurance	100.00	
2nd Lien Ratio	**19.86**	
WA LTV (1st Lien Only)	0.00	
WA LTV (2nd Lien Only)	19.86	

Loan size	% of Pool
0 < Bal <= $100,000	55.35
$100,000 < Bal <= $150,000	31.59
$150,000 < Bal <= $200,000	13.06
$200,000 < Bal <= $359,650	0.00
$359,650 < Bal <= $600,000	0.00
$600,000 < Bal <= $1,000,000	0.00
$1,000,000 < Bal	0.00

WA Loan size 78,594.76

F.F. multiple represents foreclosure frequency increase over Standard & Poor's prime loan benchmark

All data in this report refers to Analyzed Loans

STANDARD
&POOR'S

Loan type	% of Pool	F.F. multiple
Fixed Rate	100.00	1.00
Arm	0.00	0.00 *
Two Step	0.00	0.00 *
Balloon	0.00	0.00 *
Other	0.00	0.00 *

Seasoning	% of Pool	F.F. multiple
Under 1 Year	100.00	1.00
1 <= years < 3	0.00	1.00
3 <= years < 5	0.00	1.00
5 <= years < 10	0.00	0.75
Over 10 years	0.00	0.50

Documentation type	% of Pool	F.F. multiple
Full	19.29	1.00
Other	80.71	2.00 *
Unknown	0.00	2.00 *

Ownership	% of Pool	F.F. multiple
Primary	91.50	1.00
Investor	0.19	3.00
Second home	8.31	3.00
Unknown	0.00	3.00

Loan purpose	% of Pool	F.F. multiple
Purchase	79.14	1.00
Cash-Out Refinance	19.99	2.00 *
Rate/Term Refinance	0.87	1.00
Unknown	0.00	2.00 *

Property type	% of Pool	F.F. multiple
SFR etc	84.50	1.00
2 Family etc	15.50	1.20
3 - 4 Family etc	0.00	2.00
Unknown	0.00	2.00
Non-Residential	0.00	100%

Term	% of Pool	F.F. multiple
Upto 15 Years	0.36	0.90
Upto 20 Years	0.75	0.95
Upto 30 Years	98.89	1.00
Over 30 Years	0.00	1.05
Non Fixed, Non ARM	0.00	1.00
Unknown []	0.00	1.00

* Weighted Average Calculation

F.F. multiple represents foreclosure frequency increase over Standard & Poor's prime loan benchmark

SF MONTHLY POOL REPORT (1st and 2nd Liens)

FINAL

GEOGRAPHIC DISTRIBUTION	% of Pool
California	40
Florida	9
New York	8
Illinois	4
Texas	4

Risk Grade	% of Pool
RG1	0.00
RG2	0.00
RG3	1.11
RG4	4.65
RG5	20.79
RG6	9.44
RG7	29.68
RG8	14.22
RG9	12.24
RG10	7.87

FICO SCORE	% of Pool
<= 500	0.00
501 - 550	0.00
551 - 600	12.10
601 - 625	18.80
626 - 650	23.00
651 - 675	16.06
676 - 700	13.47
701 - 725	7.36
726 - 750	5.57
>= 751	3.64

WA Coupon	11.31	(%)
WA Term	358.45	(mo)
WA (C)LTV	99.89	(%)
WA Loan Size	78,595	($)
WA Margin (ARM)	0.00	

	% of Pool
Limited Documentation	80.71
Cash Out	19.99
Non-Owner Occupied	8.50
SFR Property	84.50

All data in this report refers to Analyzed Loans

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [ARMs]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v1 [ARMs 1st]

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POOL/PORTFOLIO LOSS COVERAGE SUMMARY REPORT

	'AAA'	
Weighted Average Foreclosure Frequency	48.63	*49.45*
Loss Severity	65.30	*65.23*
Net Loss Coverage	**31.76**	
Pool Size Factor	1.00 (x)	
Total Loss Coverage	**31.76**	*32.26*

Pool Modified Date - 09/11/2006

Total Analyzed Balance $ 758,340,843.24
821,035,095.55

Total Loans in Pool	3,037	*3,240*
Total Loans with FATAL Errors	0	*0*
Total Loans with Assumptions	0	*0*
Total Loans Analyzed	3,037	*3,240*

Rating Category		Total LC	Total WAFF	Total LS
'AAA'	*32.26*	31.76	48.63	65.30
'AA+'	*27.57*	27.11	45.51	59.58
'AA'	*22.82*	22.39	39.50	56.69
'AA-'	*20.90*	20.50	37.18	55.14
'A+'	*18.71*	18.34	34.95	52.48
'A'	*16.96*	16.61	32.61	50.94
'A-'	*15.52*	15.19	30.76	49.39
'BBB+'	*14.15*	13.84	28.60	48.41
'BBB'	*12.94*	12.65	26.68	47.43
'BBB-'	*11.43*	11.17	23.98	46.59
'BB+'	*9.85*	9.62	21.03	45.74
'BB'	*8.39*	8.18	18.05	45.32
'BB-'	*7.19*	6.99	15.58	44.90
'B+'	*6.00*	5.83	13.10	44.47
'B'	*4.84*	4.68	10.63	44.05
'B-'	*3.67*	3.53	8.17	43.21

Range of Expected Loss

3.51 % <----------> 5.85 %

$ 26,626,703.54 <----------> $ 44,377,839.24

Given On Compare	LEVELS	GIVEN
	AAA	
	AA+	
	AA	
	AA-	
	A+	
	A	
	A-	
	BBB+	
	BBB	
	BBB-	
	BB+	
	BB	
	BB-	
	B+	
	B	
	B-	

OTHER RISKS

	Coverage Amount ($)	Coverage Amount % of Total Pool
Bankruptcy		
Sum[(0.06% x Balance) of loans with Original (or Adjusted, if applicable) 1st/Combined LTV > 75%]	383,037.65	0.051
Minimum	100,000.00	
Fraud	'AAA'	
Year 1	3.00	
Year 2	2.00	
Year 3	1.00	
Year 4	1.00	
Year 5	1.00	
Special Hazard		
1% of Total Balance	7,583,408.43	1.000
2 x Largest Loan Balance	3,000,000.00	0.396
Largest Balance in CA Zip - 94509	2,373,856.54	0.313
Minimum	3,791,704.22	0.500

Date : ________

Committee Chair's Initials : ________

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [ARMs]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v1 [ARMs 1st]

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FINAL

POOL/PORTFOLIO LOSS COVERAGE SUMMARY REPORT (Without Factors)

	'AAA'	
Weighted Average Foreclosure Frequency	48.63	*49.45*
Loss Severity	65.30	*65.23*
Net Loss Coverage	**31.76**	
Pool Size Factor	1.00 (x)	
Total Loss Coverage	**31.76**	*32.26*

Pool Modified Date - 09/11/2006

Total Analyzed Balance $ 758,340,843.24
821,035,095.55

Total Loans in Pool	3,037	*3,240*
Total Loans with FATAL Errors	0	*0*
Total Loans with Assumptions	0	*0*
Total Loans Analyzed	3,037	*3,240*

Rating Category		Total LC	Total WAFF	Total LS
'AAA'	*32.26*	31.76	48.63	65.30
'AA+'	*27.57*	27.11	45.51	59.58
'AA'	*22.82*	22.39	39.50	56.69
'AA-'	*20.90*	20.50	37.18	55.14
'A+'	*18.71*	18.34	34.95	52.48
'A'	*16.96*	16.61	32.61	50.94
'A-'	*15.52*	15.19	30.76	49.39
'BBB+'	*14.15*	13.84	28.60	48.41
'BBB'	*12.94*	12.65	26.68	47.43
'BBB-'	*11.43*	11.17	23.98	46.59
'BB+'	*9.85*	9.62	21.03	45.74
'BB'	*8.39*	8.18	18.05	45.32
'BB-'	*7.19*	6.99	15.58	44.90
'B+'	*6.00*	5.83	13.10	44.47
'B'	*4.84*	4.68	10.63	44.05
'B-'	*3.67*	3.53	8.17	43.21

Range of Expected Loss

3.51 % <----------> 5.85 %

$ 26,626,703.54 <----------> $ 44,377,839.24

Given On Compare	LEVELS GIVEN	
	AAA	
	AA+	
	AA	
	AA-	
	A+	
	A	
	A-	
	BBB+	
	BBB	
	BBB-	
	BB+	
	BB	
	BB-	
	B+	
	B	
	B-	

OTHER RISKS

	Coverage Amount ($)	Coverage Amount % of Total Pool
Bankruptcy		
Sum[(0.06% x Balance) of loans with Original (or Adjusted, if applicable) 1st/Combined LTV > 75%]	383,037.65	0.051
Minimum	100,000.00	
Fraud	'AAA'	
Year 1	3.00	
Year 2	2.00	
Year 3	1.00	
Year 4	1.00	
Year 5	1.00	
Special Hazard		
1% of Total Balance	7,583,408.43	1.000
2 x Largest Loan Balance	3,000,000.00	0.396
Largest Balance in CA Zip - 94509	2,373,856.54	0.313
Minimum	3,791,704.22	0.500

Date : ________

Committee Chair's Initials : ________

All data in this report refers to Analyzed Loans

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [ARMs]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v1 [ARMs 1st]

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POOL/PORTFOLIO CHARACTERISTICS SUMMARY REPORT (Total Pool)

			Balance ($)	State -	Balance % of Total	Rate (%)	Original 1st/Comb LTV (%)	Adjusted 1st/Comb LTV (%)	Original Term (mo.)	WA Rem. Term (mo.)
			821,035,095.55							
Total Loans in Pool 3,037	*3,240*	Total	758,340,843.24	51		*8.35*	*80.94*	*80.91*	*417.99*	*417.11*
Total Loans Analyzed 3,037	*3,240*	(W) Avg.	249,700.64			8.34	81.04	81.00	418.12	417.27
		High	1,500,000.00	CA	32.64	12.40	95.00	95.00	480.00	479.65
Pool Modified Date - 09/11/2006		Low	47,675.01			5.50	17.86	17.84	360.00	354.62

		Number of Loans	Balance ($)	Balance % of Total	
BALANCE	0 < Bal <= $100,000	434	32,877,375.60	4.34	*4.31*
	$100,000 < Bal <= $150,000	539	67,450,739.26	8.89	*8.67*
	$150,000 < Bal <= $200,000	460	81,011,487.75	10.68	*10.19*
	$200,000 < Bal <= $417,000	1,172	332,418,829.48	43.84	*43.12*
	$417,000 < Bal <= $600,000	300	147,224,541.21	19.41	*19.37*
	$600,000 < Bal <= $1,000,000	123	86,766,981.56	11.44	*12.44*
	$1,000,000 < Bal	9	10,590,888.38	1.40	*1.90*
SEASONING	Under 1 Year	3,037	758,340,843.24	100.00	*100.00*
	1 <= Years < 3	0			
	3 <= Years < 5	0			
	5 <= Years < 10	0			
	Over 10 Years	0			
TERM [for fixed and ARMs only]	Up To 15 Years	0			
	Up To 20 Years	0			
	Up To 30 Years	1,646	391,036,701.38	51.56	*51.67*
	Over 30 Years	1,391	367,304,141.86	48.44	*48.33*
	Balloons	0			
	Unknown	0			
SELF EMPLOYED BORROWER	Yes	838	263,301,011.21	34.72	*35.38*
	No	2,199	495,039,832.03	65.28	*64.62*

DOCUMENT TYPE

Assets Verified (Includes All Refinance Loans)				
C - No Employment / Income Verification	0			*0.42*
V- Verbal Verification of Employment (VVOE)	1,128	322,171,782.51	42.48	*42.21*
X- 11 Months Or Less Employment/Income Verification	42	14,119,718.95	1.86	*2.06*
Y - 12 To 23 Months Employment/Income Verification	995	236,312,391.50	31.16	*30.93*
S - Streamline (Only for an S&P Approved Streamlined Refinance Program)	0			
Z - 24 Months Or More Employment/Income Verification	871	185,566,072.99	24.47	*24.15*
Unknown	0			
Assets Not Verified				
C - No Employment / Income Verification	0			*0.22*
V- Verbal Verification of Employment (VVOE)	1	170,877.29	0.02	*0.02*
X- 11 Months Or Less Employment/Income Verification	0			
Y - 12 To 23 Months Employment/Income Verification	0			
S - Streamline (Only for an S&P Approved Streamlined Refinance Program)	0			
Z - 24 Months Or More Employment/Income Verification	0			
Unknown	0			

LOANS WITH SECOND LIENS ATTACHED (SECOND LIENS NOT IN POOL)

Number of Loans	(W) Avg. LTV	(W) Avg. Comb LTV	Percentage of Loans
1,088	80.36	99.68	35.82

All data in this report refers to Analyzed Loans

BORROWER QUALITY / RISK GRADE REPORT (Total Pool/Portfolio)

Total Loans in Pool 3,037
Total Loans Analyzed 3,037

BORROWER / LOAN QUALITY	Original 1st/Comb LTV	Number of Loans	Balance ($)	Balance % of Total		FF Credit/ Penalty	Loan Quality Calculations	
A	> 0	0				1.00	0.000	
A-	<= 75	0				1.25		
A-	> 75	0				1.50		
B	<= 75	0				2.00		
B	> 75	0				2.40		
C	<= 75	0				3.00		
C	> 75	0				3.60		
D	<= 75	0				4.00		
D	> 75	0				4.80		
Undefined		2	280,707.67	0.04	*0.03*	1.00	0.000	
Subtotal		2	280,707.67	0.04	*0.03*		0.000	*0.000*

RISK GRADE	Original 1st/Comb LTV	Number of Loans	Balance ($)	Balance ($) % of Pool		FF Credit/ Penalty	Loan Quality Calculations	
RG1	> 0	33	6,919,795.89	0.91	*0.98*	0.60	0.005	
RG2	> 0	13	3,023,279.37	0.40	*0.37*	0.80	0.003	
RG3	> 0	109	30,766,937.28	4.06	*4.44*	0.85	0.034	
RG4	> 0	359	105,724,321.80	13.94	*13.93*	0.95	0.132	
RG5	> 0	1,042	271,835,594.89	35.85	*34.86*	1.00	0.358	
RG6	> 0	361	84,979,239.72	11.21	*10.70*	1.25	0.140	
RG7	> 0	494	118,383,290.07	15.61	*16.33*	2.00	0.312	
RG8	> 0	240	52,923,969.20	6.98	*7.19*	3.00	0.209	
RG9	> 0	221	48,896,177.11	6.45	*6.43*	3.50	0.226	
RG10	> 0	163	34,607,530.24	4.56	*4.74*	4.50	0.205	
Subtotal		3,035	758,060,135.57	99.96	*99.97*		1.627	*1.642*
Total for All Loans:		3,037	758,340,843.24	100.00	*100.00*		1.627	*1.642*

FICO SCORE	% of Pool		FICO SCORE	% of Pool	
< 300	0.00	*0.00*	651-675	12.46	*12.63*
300-500	0.20	*0.20*	676-700	8.33	*8.10*
501-550	13.34	*13.30*	701-725	4.51	*4.56*
551-600	21.63	*21.48*	726-750	3.38	*3.46*
601-625	18.03	*17.98*	751-850	1.64	*1.62*
626-650	16.48	*16.67*	> 850	0.00	*0.00*
Average FICO score: 612.61		*612.45*	**WA FICO score:** 621.73	*621.72*	

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [ARMs]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v1 [ARMs 1st]

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POOL/PORTFOLIO CHARACTERISTICS SUMMARY REPORT (Second Lien Only)

				Balance ($)	State -	Balance % of Total	Rate (%)	Original 1st/Comb LTV (%)	Adjusted 1st/Comb LTV (%)	Original Second LTV (%)	WA Rem. Term (mo.)
Total Loans in Pool	0	*0*	Total	*0.00*	0		*0.00*	*0.00*	*0.00*		*0.00*
Total Loans Analyzed		*0*	(W) Avg.								
			High								
Pool Modified Date -			Low								

		Number of Loans	Balance ($)	Balance % of Total
LOAN TYPE	Fixed Rate			
	Arm			
	Balloon			
SEASONING	Under 1 Year			
	1 <= Years < 3			
	3 <= Years < 5			
	5 <= Years < 10			
	Over 10 Years			
TERM [for fixed and ARMs only]	Up To 5 Years			
	Up To 10 Years			
	Up To 15 Years			
	Up To 20 Years			
	Up To 30 Years			
	Over 30 Years			
[for Balloon only]	5 Year			
	7 Year			
	10 Year			
	15 Year			
	Other			
	Unknown			
SELF EMPLOYED BORROWER	Yes			
	No			

DOCUMENT TYPE

Assets Verified (Includes All Refinance Loans)

C - No Employment / Income Verification
V- Verbal Verification of Employment (VVOE)
X- 11 Months Or Less Employment/Income Verification
Y - 12 To 23 Months Employment/Income Verification
S - Streamline (Only for an S& P Approved Streamlined Refinance Program)
Z - 24 Months Or More Employment/Income Verification
Unknown

Assets Not Verified

C - No Employment / Income Verification
V- Verbal Verification of Employment (VVOE)
X- 11 Months Or Less Employment/Income Verification
Y - 12 To 23 Months Employment/Income Verification
S - Streamline (Only for an S&P Approved Streamlined Refinance Program)
Z - 24 Months Or More Employment/Income Verification
Unknown

Second Lien % of Total Pool **0.00%** *0.00%*

All data in this report refers to Analyzed Loans

BORROWER QUALITY / RISK GRADE REPORT (Second Lien Only)

Total Loans in Pool 0
Total Loans Analyzed

BORROWER / LOAN QUALITY	Original 1st/Comb LTV	Number of Loans	Balance ($)	Balance % of Total	FF Credit/ Penalty	Loan Quality Calculations
A	> 0				1.00	
A-	<= 75				1.25	
A-	> 75				1.50	
B	<= 75				2.00	
B	> 75				2.40	
C	<= 75				3.00	
C	> 75				3.60	
D	<= 75				4.00	
D	> 75				4.80	
Undefined					1.00	
Subtotal				*0.00*		*0.000*

RISK GRADE	Original 1st/Comb LTV	Number of Loans	Balance ($)	Balance ($) % of Pool	FF Credit/ Penalty	Loan Quality Calculations
RG1	> 0				0.60	
RG2	> 0				0.80	
RG3	> 0				0.85	
RG4	> 0				0.95	
RG5	> 0				1.00	
RG6	> 0				1.25	
RG7	> 0				2.00	
RG8	> 0				3.00	
RG9	> 0				3.50	
RG10	> 0				4.50	
Subtotal				*0.00*		*0.000*
Total for All Loans:				*0.00*		*0.000*

FICO SCORE	% of Pool	FICO SCORE	% of Pool
< 300	*0.00*	651-675	*0.00*
300-500	*0.00*	676-700	*0.00*
501-550	*0.00*	701-725	*0.00*
551-600	*0.00*	726-750	*0.00*
601-625	*0.00*	751-850	*0.00*
626-650	*0.00*	> 850	*0.00*

Average FICO score: 0.00 *0.00* **WA FICO score:** 0.00 *0.00*

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [ARMs]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v1 [ARMs 1st]

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LTV CATEGORY REPORT (Original 1st / Combined LTV)

Original 1st/Comb. LTV Category (%)	Upto 50	>50 <= 60	>60 <=70	>70 <=75	>75 <=80	>80 <=85	>85 <=90	>90 <=95	>95 <=100	Over 100	Total	
Loan Purpose: PURCHASE OR RATE/TERM Refinance												
Ownership: PRIMARY												
SFR etc.	0.08	0.24	0.48	0.61	30.36	2.46	4.28	2.39			40.90	
2 Family etc.	0.03		0.09	0.04	4.68	0.22	0.55	0.23			5.83	
3-4 Family etc.						0.07	0.29	0.09			0.45	
Non-Residential					0.01						0.01	
Total for PRIMARY	0.11	0.24	0.57	0.65	35.05	2.74	5.12	2.71			47.20	
Ownership: INVESTOR												
SFR etc.			0.11	0.05	0.24	0.13	1.69	1.04			3.25	
2 Family etc.				0.05	0.11	0.04	0.69	0.37			1.25	
3-4 Family etc.			0.04			0.07	0.02	0.04			0.17	
Non-Residential											0.00	
Total for INVESTOR			0.15	0.09	0.35	0.24	2.40	1.45			4.68	
Ownership: SECOND												
SFR etc.					1.18	0.08	0.19	0.12			1.57	
2 Family etc.					0.55		0.10				0.65	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for SECOND					1.73	0.08	0.28	0.12			2.22	
Total for PURCHASE, R/T Refinance	0.11	0.24	0.72	0.74	37.13	3.06	7.80	4.29			54.10	*52.55*
Loan Purpose: CASH OUT Refinance												
Ownership: PRIMARY												
SFR etc.	1.16	1.92	4.85	3.94	7.80	7.31	8.32	3.71			39.02	
2 Family etc.	0.16	0.27	0.34	0.32	0.59	0.34	0.40	0.39			2.81	
3-4 Family etc.		0.03	0.06	0.14	0.27	0.15	0.05				0.71	
Non-Residential						0.02					0.02	
Total for PRIMARY	1.32	2.22	5.26	4.40	8.66	7.83	8.77	4.10			42.56	
Ownership: INVESTOR												
SFR etc.	0.04	0.13	0.03	0.24	0.23	0.23	0.54	0.11			1.56	
2 Family etc.		0.06	0.03	0.03	0.10	0.23	0.13				0.58	
3-4 Family etc.		0.03		0.04	0.25	0.12		0.09			0.53	
Non-Residential											0.00	
Total for INVESTOR	0.04	0.22	0.06	0.31	0.57	0.58	0.67	0.20			2.67	
Ownership: SECOND												
SFR etc.		0.02	0.06	0.09	0.11	0.09	0.13	0.04			0.53	
2 Family etc.					0.03		0.11				0.14	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for SECOND		0.02	0.06	0.09	0.14	0.09	0.24	0.04			0.67	
Total for CASH OUT Refinance	1.36	2.46	5.38	4.80	9.38	8.50	9.68	4.35			45.90	*47.45*
Total for LTV CATEGORY	1.48	2.70	6.10	5.54	46.51	11.56	17.48	8.63			100.00	
	1.54	*3.02*	*6.53*	*5.82*	*44.48*	*11.66*	*18.09*	*8.86*			*100.00*	

Total for Loan Purpose - PURCHASE: 45.18 *43.77* **RATE/TERM:** 8.92 *8.78* **CASH-OUT:** 45.90 *47.45* **Unknown:** 0.00 *0.00*

Total for Ownership - PRIMARY: 89.76 *88.60* **INVESTOR:** 7.35 *8.13* **SECOND:** 2.89 *3.27* **Unknown:** 0.00 *0.00*

Total for Property Type - SFR etc: 86.83 *86.77* **2 Family etc:** 11.26 *11.39* **3-4 Family etc:** 1.87 *1.81* **Non-Residential:** 0.04 *0.00* **Unknown:** 0.00 *0.00*

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [ARMs]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v1 [ARMs 1st]

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LTV CATEGORY REPORT (Adjusted 1st / Combined LTV)

Adjusted 1st/Comb LTV Category (%)	Upto 50	>50 <= 60	>60 <=70	>70 <=75	>75 <=80	>80 <=85	>85 <=90	>90 <=95	>95 <=100	Over 100	Total	
Loan Purpose: PURCHASE OR RATE/TERM Refinance												
Ownership: PRIMARY												
SFR etc.	0.08	0.24	0.48	0.61	30.36	2.46	4.28	2.39			40.90	
2 Family etc.	0.03		0.09	0.04	4.68	0.22	0.55	0.23			5.83	
3-4 Family etc.						0.07	0.29	0.09			0.45	
Non-Residential					0.01						0.01	
Total for PRIMARY	0.11	0.24	0.57	0.65	35.05	2.74	5.12	2.71			47.20	
Ownership: INVESTOR												
SFR etc.			0.11	0.05	0.24	0.13	1.69	1.04			3.25	
2 Family etc.				0.05	0.11	0.04	0.69	0.37			1.25	
3-4 Family etc.			0.04			0.07	0.02	0.04			0.17	
Non-Residential											0.00	
Total for INVESTOR			0.15	0.09	0.35	0.24	2.40	1.45			4.68	
Ownership: SECOND												
SFR etc.					1.18	0.08	0.19	0.12			1.57	
2 Family etc.					0.55		0.10				0.65	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for SECOND					1.73	0.08	0.28	0.12			2.22	
Total for PURCHASE, R/T Refinance	0.11	0.24	0.72	0.74	37.13	3.06	7.80	4.29			54.10	*52.55*
Loan Purpose: CASH OUT Refinance												
Ownership: PRIMARY												
SFR etc.	1.16	1.92	4.85	3.94	7.80	7.31	8.32	3.71			39.02	
2 Family etc.	0.16	0.27	0.34	0.32	0.59	0.34	0.40	0.39			2.81	
3-4 Family etc.		0.03	0.06	0.14	0.27	0.15	0.05				0.71	
Non-Residential						0.02					0.02	
Total for PRIMARY	1.32	2.22	5.26	4.40	8.66	7.83	8.77	4.10			42.56	
Ownership: INVESTOR												
SFR etc.	0.04	0.13	0.03	0.24	0.23	0.23	0.54	0.11			1.56	
2 Family etc.		0.06	0.03	0.03	0.10	0.23	0.13				0.58	
3-4 Family etc.		0.03		0.04	0.25	0.12		0.09			0.53	
Non-Residential											0.00	
Total for INVESTOR	0.04	0.22	0.06	0.31	0.57	0.58	0.67	0.20			2.67	
Ownership: SECOND												
SFR etc.		0.02	0.06	0.09	0.11	0.09	0.13	0.04			0.53	
2 Family etc.					0.03		0.11				0.14	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for SECOND		0.02	0.06	0.09	0.14	0.09	0.24	0.04			0.67	
Total for CASH OUT Refinance	1.36	2.46	5.38	4.80	9.38	8.50	9.68	4.35			45.90	*47.45*
Total for LTV CATEGORY	1.48	2.70	6.10	5.54	46.51	11.56	17.48	8.63			100.00	
	1.54	*3.02*	*6.53*	*5.82*	*44.51*	*11.63*	*18.09*	*8.86*			*100.00*	

Total for Loan Purpose - PURCHASE: 45.18 *43.77* **RATE/TERM:** 8.92 *8.78* **CASH-OUT:** 45.90 *47.45* **Unknown:** 0.00 *0.00*

Total for Ownership - PRIMARY: 89.76 *88.60* **INVESTOR:** 7.35 *8.13* **SECOND:** 2.89 *3.27* **Unknown:** 0.00 *0.00*

Total for Property Type - SFR etc: 86.83 *86.77* **2 Family etc:** 11.26 *11.39* **3-4 Family etc:** 1.87 *1.81* **Non-Residential:** 0.04 *0.00* **Unknown:** 0.00 *0.00*

All data in this report refers to Analyzed Loans

LOAN TYPE SUMMARY REPORT

Loan Type		Number of Loans	$ Balance % of Total	Balance ($)	WA 1st/Comb. LTV (%)	WA Rate (%)	WA Margin	WA Term (mo.)	WA Rem. Term (mo.)
17	3/1 or 3/6 mos. ARM	506	13.65	103,499,465.60	80.09	8.36	6.22	418.75	417.15
21	2/1 ARM	2,037	63.42	480,921,723.87	80.96	8.51	6.22	439.01	437.71
27	3/1 or 3/6 mos. ARM(IO)	76	3.57	27,095,940.64	80.91	7.66	6.09	360.00	358.40
31	2/1 or 2/6 mos. ARM(IO)	418	19.36	146,823,713.13	81.97	7.87	6.07	360.00	357.96

Loan Type		*$ Balance % of Total*	*Balance($)*
17	*3/1 or 3/6 mos. ARM*	*13.33*	*109,480,026.44*
21	*2/1 ARM*	*63.32*	*519,884,660.66*
27	*3/1 or 3/6 mos. ARM(IO)*	*3.85*	*31,632,619.00*
31	*2/1 or 2/6 mos. ARM(IO)*	*19.49*	*160,037,789.45*

ARM NEGAM Summary

Loans w/o NEGAM	3,037	100.00	758,340,843.24
Loans with NEGAM	0		
Max Orig. LTV (%) Limit			
Limit = 100	0		
Limit = 110	0		
Limit = 115	0		
Limit = 125	0		
Other Limit	0		
Unknown Limit	0		

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
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v2 total [ARMs]

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ARM LOANS (WITH INITIAL FIXED PERIODS) SUMMARY REPORT

	Loan Type	Number of Loans	Balance ($)	$ Balance % of Total	Rate Cap on 1st Adjustment(%)	Rate Cap Subsequent to 1st Adjustment(%)	Incremental Life Cap(%)	Adjustment Period After Fixed Period(mo.)
21	2/1 ARM	7	1,112,082.82	0.15	1.0000	1.0000	6.0000	6
21	2/1 ARM	143	36,050,947.46	4.75	1.5000	1.5000	7.0000	6
21	2/1 ARM	1887	443,758,693.59	58.52	2.0000	1.5000	7.0000	6
17	3/1 or 3/6 mos. ARM	3	481,013.32	0.06	1.0000	1.0000	6.0000	6
17	3/1 or 3/6 mos. ARM	14	2,386,194.53	0.31	1.5000	1.5000	7.0000	6
17	3/1 or 3/6 mos. ARM	489	100,632,257.75	13.27	2.0000	1.5000	7.0000	6
27	3/1 or 3/6 mos. ARM(IO)	2	831,720.00	0.11	1.5000	1.5000	7.0000	6
27	3/1 or 3/6 mos. ARM(IO)	74	26,264,220.64	3.46	2.0000	1.5000	7.0000	6
31	2/1 or 2/6 mos. ARM(IO)	88	43,216,047.72	5.70	1.5000	1.5000	7.0000	6
31	2/1 or 2/6 mos. ARM(IO)	330	103,607,665.41	13.66	2.0000	1.5000	7.0000	6

Total Number of FIXED/ARM Loans: 3,037

Total FIXED/ARM Balance: 758,340,843.24

All data in this report refers to Analyzed Loans

ARM LOANS SUMMARY REPORT

ARM PROGRAM TYPE									
Adjustment Period (mo.)	Pay Cap	Rate Cap	(Incremental) Life Cap	$ Balance % of Total	Number of Loans	Balance ($)	WA Orig. LTV (%)	WA Rate (%)	WA Margin

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust	*Compared To:*	*Citigroup Mortgage Loan Trust*	09-11-2006
CMLTI 2006-NC2		*CMLTI 2006-NC2*	03:13:52 PM
v2 total [ARMs]		*v1 [ARMs 1st]*	

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MORTGAGE INSURANCE COVERAGE SUMMARY REPORT

Total Loans in Pool 3,037
Total Loans Analyzed 3,037

Company		Number of Loans		Balance ($)	Balance % of Total	
00	No MI	3,037		758,340,843.24	100.00	
	Unknown MI Code	0				
	Total	3,037		758,340,843.24	100.00	
	No MI & Unknown MI Code					
	Original 1st/Combined LTV <= 80	1,920		472,631,322.21	62.32	*61.40*
	Original 1st/Combined LTV > 80	1,117		285,709,521.03	37.68	*38.60*
	Adjusted 1st/Combined LTV <= 80	1,920		472,631,322.21	62.32	*61.43*
	Adjusted 1st/Combined LTV > 80	1,117		285,709,521.03	37.68	*38.57*
	MI Co. Specified but No MI Level	0				
	MI Co. Specified and MI Level					
	= 6	0				
	= 12	0				
	= 17	0				
	= 25	0				
	= 30	0				
	= 35	0				
	= 40	0				
	> 40	0				
	Other	0				
	0 < MI Level <= 10	0				
	10 < MI Level <= 20	0				
	20 < MI Level <= 30	0				
	30 < MI Level <= 40	0				
	Weighted Average MI Level	0.00	*0.00*			
	Average MI Level	0.00	*0.00*			
	VA Loans					
	Pre 1988	0				
	1988 & After	0				

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [ARMs]

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TOP 10 LOAN SIZE REPORT

	Loan ID	Balance ($)	Balance % of Total	1st/Comb LTV (%)	Adjusted LTV (%)	Loan Type	Property	Loan Purpose	Owner-ship	Documen-tation	State
1	1008371898	1,500,000.00	0.20	63.83	63.83	31	01	C	P	Y	PA
2	1008182003	1,232,500.00	0.16	88.04	88.04	31	01	C	P	Z	CA
3	1007725875	1,200,000.00	0.16	63.93	63.93	31	01	C	P	Y	CA
4	1007861058	1,200,000.00	0.16	72.73	72.73	31	02	C	P	Y	CA
5	1008202447	1,174,999.98	0.15	83.04	83.04	31	01	C	P	Y	CA
6	1008542945	1,140,000.00	0.15	60.00	60.00	31	01	C	P	V	CA
7	1008005026	1,064,000.00	0.14	80.00	80.00	31	01	C	P	Y	SC
8	1008377918	1,060,000.00	0.14	80.00	80.00	31	01	C	P	Y	CA
9	1008971776	1,019,388.40	0.13	80.00	79.95	21	01	P	P	V	PA
10	1007610356	1,000,000.00	0.13	88.89	88.89	31	01	C	P	Y	NY

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [ARMs]

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LOAN RISK RANKING REPORT

(1st Lien Only)

	Loan ID	Borr. Quality	Risk-grade	Balance ($)	AAA Net Loss Coverage (%)	AAA Net Loss Coverage ($)	Risk* Ratio	Original LTV(%)	Adjusted LTV (%)	Loan Type	Property	Purpose	Occupancy	Documentation	State
1	1008924042			95,529.50	0.01	95,529.50	100.00	80.00	79.97	21	11	P	P	Y	NE
2	1006999395		RG5	700,664.51	0.09	683,147.90	97.50	93.50	93.42	21	09	C	I	V	NY
3	1008843451		RG7	93,363.87	0.01	90,264.34	96.68	84.99	84.95	21	04	P	I	V	IA
4	1009038016		RG7	157,474.12	0.02	151,550.45	96.24	90.00	89.99	21	01	C	I	V	NY
5	1008948008		RG7	148,802.02	0.02	140,171.94	94.20	90.00	89.99	17	01	P	I	V	NY
6	1006902792		RG9	98,703.60	0.01	92,130.43	93.34	95.00	94.91	21	01	R	P	Y	IA
7	1008934166		RG10	50,326.00	0.01	46,413.59	92.23	95.00	94.96	17	01	C	P	Y	PA
8	1008371647		RG7	363,912.57	0.04	329,425.01	90.52	95.00	94.95	17	04	P	I	Y	NJ
9	1008248737		RG8	297,412.46	0.04	267,918.94	90.08	85.00	84.98	21	01	C	I	V	NJ
10	1008748331		RG7	67,026.73	0.01	59,995.73	89.51	90.00	89.97	21	04	P	I	V	OH
11	1009047391		RG7	73,470.76	0.01	65,723.04	89.45	95.00	94.95	21	06	P	I	Y	MA
12	1008890658		RG8	63,469.25	0.01	56,700.28	89.34	94.78	94.73	21	01	C	P	Y	KS
13	1008637905		RG10	113,017.48	0.01	100,891.26	89.27	85.00	84.98	17	04	P	I	Z	PA
14	1008492856		RG7	528,572.77	0.06	470,213.11	88.96	95.00	94.90	21	04	C	P	V	NY
15	1008934031		RG7	87,969.63	0.01	78,227.39	88.93	88.89	88.86	21	01	C	I	V	PA
16	1008338792		RG7	99,000.00	0.01	87,757.02	88.64	90.00	90.00	31	01	C	S	V	WI
17	1008375643		RG8	53,980.11	0.01	47,770.46	88.50	90.00	89.97	17	01	P	I	Y	OH
18	1008932113		RG9	259,163.73	0.03	228,713.06	88.25	90.00	89.99	21	06	C	P	V	MD
19	1008319161		RG10	170,942.31	0.02	149,994.73	87.75	95.00	94.97	17	01	C	P	Z	KS
20	1009075564		RG8	493,934.99	0.06	432,292.44	87.52	95.00	94.99	21	06	P	I	Z	FL
21	1008940382		RG7	52,181.44	0.01	45,546.92	87.29	90.00	89.97	21	01	P	I	V	OH
22	1008849721		RG7	138,444.96	0.02	119,480.06	86.30	84.97	84.94	21	04	C	I	V	WI
23	1008655617		RG10	267,885.07	0.03	230,685.52	86.11	89.33	89.30	17	01	C	P	Y	NJ
24	1008636247		RG6	306,319.48	0.03	263,747.49	86.10	95.00	94.98	17	02	C	I	V	MD
25	1008456672		RG6	169,936.25	0.02	146,264.38	86.07	85.00	84.97	21	04	C	I	V	CT
26	1008796528		RG9	436,395.05	0.05	374,579.25	85.83	90.00	89.98	21	01	C	P	Y	NY
27	1007421408		RG10	224,878.10	0.03	192,354.05	85.54	88.24	88.19	21	06	C	P	Z	MA
28	1008880115		RG5	308,698.12	0.03	263,611.42	85.39	95.00	94.98	21	04	P	I	V	FL
29	1007307906		RG7	733,500.00	0.08	625,583.61	85.29	90.00	90.00	31	09	P	P	V	NY
30	1008496193		RG10	391,925.70	0.04	334,052.35	85.23	84.30	84.29	21	04	C	P	Z	NY
31	1007044824		RG7	278,000.00	0.03	236,663.96	85.13	86.34	86.34	31	06	C	P	V	NJ
32	1008911779		RG8	53,540.93	0.01	45,559.78	85.09	85.00	84.99	21	01	P	I	Z	OH
33	1007389774		RG8	80,705.55	0.01	68,367.41	84.71	85.00	84.95	21	01	C	I	V	IN
34	1008512184		RG7	49,979.36	0.01	42,235.50	84.51	80.65	80.61	17	01	P	I	V	NY
35	1008274903		RG9	404,820.83	0.05	342,018.82	84.49	90.00	89.96	21	01	C	P	V	NY
36	1007318182		RG10	77,337.19	0.01	65,180.19	84.28	85.00	84.99	21	01	C	P	Y	AL
37	1008510872		RG7	132,940.53	0.01	111,959.94	84.22	95.00	94.96	21	01	P	I	Y	IL
38	1008686371		RG9	216,710.13	0.02	182,438.18	84.19	85.00	84.98	21	09	C	P	Z	CT
39	1008991353		RG8	188,973.06	0.02	158,833.20	84.05	90.00	89.99	21	01	C	P	V	PA
40	1008924462		RG10	93,457.75	0.01	78,470.78	83.96	85.00	84.96	21	04	C	P	Z	NY
41	1008695502		RG7	106,213.53	0.01	88,998.52	83.79	84.86	84.84	21	06	P	I	V	FL
42	1009035395		RG5	313,429.98	0.03	262,603.40	83.78	95.00	94.98	21	09	P	I	Y	MA
43	1008240003		RG10	242,196.69	0.03	202,713.96	83.70	95.00	94.98	21	06	C	P	Z	MA

*** Ranking is based on the loan's individual riskiness**

All data in this report refers to Analyzed Loans

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
v2 total [ARMs]

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LOAN RISK RANKING REPORT

FINAL

(1st Lien Only)

	Loan ID	Borr. Quality	Risk-grade	Balance ($)	AAA Net Loss Coverage (%)	AAA Net Loss Coverage ($)	Risk* Ratio	Original LTV(%)	Adjusted LTV (%)	Loan Type	Pro-perty	Pur-pose	Occu-pancy	Documen-tation	State
44	1008864516		RG9	370,399.86	0.04	308,425.11	83.27	89.28	89.25	21	06	C	P	Z	NJ
45	1008563100		RG7	151,927.61	0.02	126,505.42	83.27	95.00	94.96	17	01	C	P	V	CT
46	1008943441		RG6	303,849.09	0.03	252,725.20	83.17	95.00	94.98	21	01	P	I	V	MN
47	1008863447		RG7	214,925.40	0.02	178,574.69	83.09	89.98	89.95	21	06	P	I	V	FL
48	1009063041		RG8	294,459.41	0.03	243,938.41	82.84	95.00	94.99	21	01	P	P	V	DC
49	1008555949		RG7	178,497.04	0.02	146,954.18	82.33	95.00	94.95	17	01	C	P	V	IL
50	1008835941		RG10	76,483.90	0.01	62,966.35	82.33	90.00	89.98	21	01	C	P	Z	OH

*** Ranking is based on the loan's individual riskiness**

All data in this report refers to Analyzed Loans

STANDARD
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LOAN RISK RANKING REPORT

FINAL

(2nd Lien Only)

Loan ID	Borr. Quality	Risk-grade	Balance ($)	AAA Net Loss Coverage (%)	AAA Net Loss Coverage ($)	Risk* Ratio	Orig/Comb LTV(%)	Adjusted LTV (%)	Loan Type	Pro-perty	Pur-pose	Occu-pancy	Documen-tation	State

* Ranking is based on the loan's individual riskiness

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

LOSS COVERAGE CATEGORY REPORT

'AAA' (per loan - %) Foreclosure Frequency	$ Balance % of Total	Number of Loans	Total Balance ($)	Average Balance ($)	WA 1st/Comb LTV (%)	WA Adj 1st/ Comb LTV (%)	WA Rate (%)	WA Term (mo.)
FF = 0	0.00							
0 < FF <= 5	0.00							
5 < FF <= 10	0.61	27	4,657,326.57	172,493.58	42.72	42.69	7.24	402.02
10 < FF <= 15	6.90	244	52,344,442.80	214,526.40	63.42	63.38	7.85	427.27
15 < FF <= 20	10.90	304	82,680,506.20	271,975.35	75.61	75.57	7.87	425.88
20 < FF <= 25	20.76	601	157,462,710.22	262,001.18	79.17	79.14	8.03	420.67
25 < FF <= 30	9.52	240	72,231,043.90	300,962.68	80.60	80.58	7.98	391.46
30 < FF <= 35	3.86	133	29,302,880.99	220,322.41	81.24	81.17	8.22	394.24
35 < FF <= 40	3.87	139	29,313,911.62	210,891.45	78.78	78.74	8.38	411.05
40 < FF <= 45	3.64	126	27,567,791.52	218,792.00	80.72	80.69	8.34	402.58
45 < FF <= 50	2.06	66	15,609,545.66	236,508.27	83.86	83.83	8.58	427.41
50 < FF <= 60	5.67	181	42,996,486.25	237,549.65	84.07	84.02	8.70	413.47
60 < FF <= 70	7.08	222	53,681,663.63	241,809.30	85.37	85.33	8.68	425.91
70 < FF <= 80	7.12	226	54,002,446.55	238,948.88	87.52	87.48	8.76	426.19
80 < FF <= 90	6.76	220	51,273,037.08	233,059.26	88.82	88.78	8.93	424.60
90 < FF < 100	11.22	307	85,121,520.75	277,268.80	90.31	90.28	8.99	426.08
FF = 100	0.01	1	95,529.50	95,529.50	80.00	79.97	7.63	480.00
Loss Severity								
LS = 0	0.31	18	2,332,921.40	129,606.74	32.25	32.25	8.18	428.35
0 < LS <= 10	0.35	14	2,654,816.26	189,629.73	42.85	42.85	7.68	383.64
10 < LS <= 20	0.38	14	2,860,567.10	204,326.22	46.71	46.71	8.16	399.71
20 < LS <= 30	0.59	22	4,469,194.92	203,145.22	51.02	51.02	7.49	420.06
30 < LS <= 40	1.30	46	9,849,845.88	214,127.08	56.01	56.01	7.86	412.21
40 < LS <= 50	4.57	129	34,690,799.95	268,920.93	66.34	66.34	7.77	412.19
50 < LS <= 60	22.07	607	167,376,114.22	275,743.19	77.89	77.89	7.89	387.14
60 < LS	70.43	2,187	534,106,583.51	244,218.83	84.28	84.28	8.53	428.54
Loss Coverage *								
LC = 0	0.31	18	2,332,921.40	129,606.74	32.25	32.25	8.18	428.35
0 < LC <= 5	2.05	81	15,536,408.22	191,807.51	50.59	50.59	7.85	401.59
5 < LC <= 10	9.80	299	74,349,407.92	248,660.23	69.44	69.44	7.75	421.69
10 < LC	87.84	2,639	666,122,105.70	252,414.59	83.22	83.22	8.41	418.07

*** - Only the foreclosure frequency and the loss severity components are reflected in the loss coverage number.**

All data in this report refers to Analyzed Loans

MARKET VALUE ADJUSTMENT REPORT

		Property Value Decreased			Property Value Increased			Property Value Unchanged	
	State	$ Balance % of Total	WA Change in LTV (%)	WA Seas'g (months)	$ Balance % of Total	WA Change in LTV (%)	WA Seas'g (months)	$ Balance % of Total	WA Seas'g (months)
1	CA	0.38	2.40	0.97				32.27	0.90
2	FL	0.09	1.03	0.35				11.38	0.79
3	NY	0.01	0.65	0.35				6.62	0.91
4	NJ	0.08	0.43	1.19				4.08	0.86
5	AZ	0.06	0.70	0.35				3.95	0.77
6	MD	0.02	0.46	0.35				3.34	0.69
7	TX	0.01	0.24	0.35				3.08	0.81
8	NV	0.02	0.33	0.35				2.82	0.75
9	IL	0.06	2.19	0.35				2.49	0.83
10	MA							2.49	1.01
11	VA	0.06	0.17	0.35				2.29	0.97
12	WA							2.28	1.04
13	PA							2.20	0.63
14	GA	0.02	6.11	0.35				1.78	0.90
15	MN							1.70	0.87
16	CT							1.57	0.74
17	HI	0.07	0.23	1.37				1.22	0.93
18	MI	0.01	0.32	0.35				1.25	0.80
19	CO							1.21	0.92
20	OR							1.17	1.24
21	OH							0.91	0.70
22	WI							0.83	0.81
23	RI							0.80	0.52
24	UT							0.75	1.00
25	IN	0.01		0.35				0.71	0.98
26	MO							0.57	0.61
27	TN							0.57	0.72
28	AR	0.01	4.52	1.37				0.43	0.64
29	NH							0.43	0.59
30	SC							0.42	0.99
31	ID							0.39	0.46
32	KS							0.30	1.14
33	AL							0.29	0.76
34	NC							0.29	0.65
35	LA							0.24	2.09
36	DC							0.21	0.44
37	ME							0.21	0.44
38	OK							0.21	0.69
39	IA							0.20	1.09
40	MS							0.18	0.48
41	NE	0.01		1.37				0.17	0.60

NOTE - HPI data is as of 12/2005

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
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MARKET VALUE ADJUSTMENT REPORT

	State	Property Value Decreased			Property Value Increased			Property Value Unchanged	
		$ Balance % of Total	WA Change in LTV (%)	WA Seas'g (months)	$ Balance % of Total	WA Change in LTV (%)	WA Seas'g (months)	$ Balance % of Total	WA Seas'g (months)
42	NM							0.18	0.44
43	AK							0.11	0.49
44	MT							0.11	0.49
45	DE							0.10	0.35
46	KY							0.10	0.51
47	SD							0.06	1.15
48	WV							0.06	0.78
49	WY							0.04	0.69
50	ND							0.02	0.35
51	VT							0.01	0.35
Total		0.92						99.09	

NOTE - HPI data is as of 12/2005

All data in this report refers to Analyzed Loans

MORTGAGE POOL STATISTICS (1st Lien Only)

FINAL

GEOGRAPHIC DISTRIBUTION	% of Pool
California	33
Florida	11
New York	7
New Jersey	4
Arizona	4

Total Balance	758,340,843.24
WA Coupon Rate %	8.34

Risk Grade (main)	% of Pool	F.F. multiple
RG1	0.91	0.60
RG2	0.40	0.80
RG3	4.06	0.85
RG4	13.94	0.95
RG5	35.85	1.00
RG6	11.21	1.25
RG7	15.61	2.00
RG8	6.98	3.00
RG9	6.45	3.50
RG10	4.56	4.50
WA Borrower Quality		1.627

Original LTV	% of Pool	F.F. multiple
<= 70	10.27	1.00
> 70 and <= 80	52.05	1.00
> 80 and <= 90	29.04	1.50
> 90 and <= 95	8.63	3.00
> 95	0.00	4.50
WA Original LTV	81.04	
LTV > 80, no mortgage insurance	37.68	

Adjusted LTV	% of Pool	F.F. multiple
<= 70	10.27	1.00
> 70 and <= 80	52.05	1.00
> 80 and <= 90	29.04	1.50
> 90 and <= 95	8.63	3.00
> 95	0.00	6.00
WA Adjusted LTV	81.00	
LTV > 80, no mortgage insurance	37.68	

Loan size	% of Pool
0 < Bal <= $100,000	4.34
$100,000 < Bal <= $150,000	8.89
$150,000 < Bal <= $200,000	10.68
$200,000 < Bal <= $359,650	34.41
$359,650 < Bal <= $600,000	28.84
$600,000 < Bal <= $1,000,000	11.44
$1,000,000 < Bal	1.40

WA Loan size	249,700.64

F.F. multiple represents foreclosure frequency increase over Standard & Poor's prime loan benchmark

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Loan type	% of Pool	F.F. multiple
Fixed Rate	0.00	1.00
Arm	0.00	0.00 *
Two Step	0.00	0.00 *
Balloon	0.00	0.00 *
Other	80.64	1.38 *

Seasoning	% of Pool	F.F. multiple
Under 1 Year	100.00	1.00
1 <= years < 3	0.00	1.00
3 <= years < 5	0.00	1.00
5 <= years < 10	0.00	0.75
Over 10 years	0.00	0.50

Documentation type	% of Pool	F.F. multiple
Full	24.47	1.00
Other	75.53	1.33 *
Unknown	0.00	1.33 *

Ownership	% of Pool	F.F. multiple
Primary	89.76	1.00
Investor	7.35	3.00
Second home	2.89	3.00
Unknown	0.00	3.00

Loan purpose	% of Pool	F.F. multiple
Purchase	45.18	1.00
Cash-Out Refinance	45.90	1.45 *
Rate/Term Refinance	8.92	1.00
Unknown	0.00	1.45 *

Property type	% of Pool	F.F. multiple
SFR etc	86.83	1.00
2 Family etc	11.26	1.20
3 - 4 Family etc	1.87	2.00
Unknown	0.00	2.00
Non-Residential	0.04	100%

Term	% of Pool	F.F. multiple
Upto 15 Years	0.00	0.90
Upto 20 Years	0.00	0.95
Upto 30 Years	0.00	1.00
Over 30 Years	0.00	1.05
Non Fixed, Non ARM	100.00	1.00
Unknown []	0.00	1.00

* Weighted Average Calculation

F.F. multiple represents foreclosure frequency increase over Standard & Poor's prime loan benchmark

MORTGAGE POOL STATISTICS (1st and 2nd Liens)

FINAL

GEOGRAPHIC DISTRIBUTION	% of Pool
California	33
Florida	11
New York	7
New Jersey	4
Arizona	4

Total Balance	758,340,843.24
WA Coupon Rate %	8.34

Risk Grade (main)	% of Pool	F.F. multiple
RG1	0.91	0.60
RG2	0.40	0.80
RG3	4.06	0.85
RG4	13.94	0.95
RG5	35.85	1.00
RG6	11.21	1.25
RG7	15.61	2.00
RG8	6.98	3.00
RG9	6.45	3.50
RG10	4.56	4.50
WA Borrower Quality		1.627

Lien Status	% of Pool
First Lien	100.00
Second Lien	0.00

Original Combined LTV	% of Pool	F.F. multiple
<= 70	10.27	1.00
> 70 and <= 80	52.05	1.00
> 80 and <= 90	29.04	1.50
> 90 and <= 95	8.63	3.00
> 95	0.00	4.50
WA Original LTV	81.04	
LTV > 80, no mortgage insurance	37.68	
WA Adjusted LTV	81.00	
Adj. LTV > 80, no mortgage insurance	37.68	
2nd Lien Ratio	**0.00**	
WA LTV (1st Lien Only)	81.04	
WA LTV (2nd Lien Only)	0.00	

Loan size	% of Pool
0 < Bal <= $100,000	4.34
$100,000 < Bal <= $150,000	8.89
$150,000 < Bal <= $200,000	10.68
$200,000 < Bal <= $359,650	34.41
$359,650 < Bal <= $600,000	28.84
$600,000 < Bal <= $1,000,000	11.44
$1,000,000 < Bal	1.40

WA Loan size 249,700.64

F.F. multiple represents foreclosure frequency increase over Standard & Poor's prime loan benchmark

All data in this report refers to Analyzed Loans

STANDARD
&POOR'S

Loan type	% of Pool	F.F. multiple
Fixed Rate	0.00	1.00
Arm	0.00	0.00 *
Two Step	0.00	0.00 *
Balloon	0.00	0.00 *
Other	80.64	1.38 *

Seasoning	% of Pool	F.F. multiple
Under 1 Year	100.00	1.00
1 <= years < 3	0.00	1.00
3 <= years < 5	0.00	1.00
5 <= years < 10	0.00	0.75
Over 10 years	0.00	0.50

Documentation type	% of Pool	F.F. multiple
Full	24.47	1.00
Other	75.53	1.33 *
Unknown	0.00	1.33 *

Ownership	% of Pool	F.F. multiple
Primary	89.76	1.00
Investor	7.35	3.00
Second home	2.89	3.00
Unknown	0.00	3.00

Loan purpose	% of Pool	F.F. multiple
Purchase	45.18	1.00
Cash-Out Refinance	45.90	1.45 *
Rate/Term Refinance	8.92	1.00
Unknown	0.00	1.45 *

Property type	% of Pool	F.F. multiple
SFR etc	86.83	1.00
2 Family etc	11.26	1.20
3 - 4 Family etc	1.87	2.00
Unknown	0.00	2.00
Non-Residential	0.04	100%

Term	% of Pool	F.F. multiple
Upto 15 Years	0.00	0.90
Upto 20 Years	0.00	0.95
Upto 30 Years	0.00	1.00
Over 30 Years	0.00	1.05
Non Fixed, Non ARM	100.00	1.00
Unknown []	0.00	1.00

* Weighted Average Calculation

F.F. multiple represents foreclosure frequency increase over Standard & Poor's prime loan benchmark

STANDARD &POOR'S

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SF MONTHLY POOL REPORT (1st and 2nd Liens)

FINAL

GEOGRAPHIC DISTRIBUTION	% of Pool
California	33
Florida	11
New York	7
New Jersey	4
Arizona	4

Risk Grade	% of Pool
RG1	0.91
RG2	0.40
RG3	4.06
RG4	13.94
RG5	35.85
RG6	11.21
RG7	15.61
RG8	6.98
RG9	6.45
RG10	4.56

FICO SCORE	% of Pool
<= 500	0.20
501 - 550	13.54
551 - 600	21.63
601 - 625	18.03
626 - 650	16.48
651 - 675	12.46
676 - 700	8.33
701 - 725	4.51
726 - 750	3.38
>= 751	1.64

WA Coupon	8.34	(%)
WA Term	418.12	(mo)
WA (C)LTV	81.04	(%)
WA Loan Size	249,701	($)
WA Margin (ARM)	8.03	

	% of Pool
Limited Documentation	75.53
Cash Out	45.90
Non-Owner Occupied	10.24
SFR Property	86.83

All data in this report refers to Analyzed Loans

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v6 swap cap
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S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes
Using Standard Indices

Summary Results Report

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Remaining OC(%)	Final Bond Insurer Shortfall	Pass/ Fail
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	0.6413%	$0.00	Pass
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	0.6413%	$0.00	Pass
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	0.6413%	$0.00	Pass
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	0.6413%	$0.00	Pass
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	0.6982%	$0.00	Pass
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	0.5584%	$0.00	Pass
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	0.8346%	$0.00	Pass
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	0.6983%	$0.00	Pass
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	0.7832%	$0.00	Pass
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	0.7560%	$0.00	Pass
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	0.8560%	$0.00	Pass
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	0.8243%	$0.00	Pass
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	0.8614%	$0.00	Pass
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	0.9134%	$0.00	Pass
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	1.1987%	$0.00	Pass

Initial OC : $13,755,082.68 1.4500%
Target OC : $13,755,082.69 1.4500%

Spread Holiday : 0

JCS 9/11/06

MGM 9/11/06

DJ 9/11/06

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v6 swap cap
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S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes
Using Middle Path Indices

Summary Results Report

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Remaining OC(%)	Final Bond Insurer Shortfall	Pass/ Fail
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	0.7331%	$0.00	Pass
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	0.7331%	$0.00	Pass
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	0.7331%	$0.00	Pass
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	0.7331%	$0.00	Pass
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	0.7476%	$0.00	Pass
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	0.9203%	$0.00	Pass
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	0.8841%	$0.00	Pass
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	0.7440%	$0.00	Pass
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	0.8739%	$0.00	Pass
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	0.8661%	$0.00	Pass
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	0.8734%	$0.00	Pass
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	0.8415%	$0.00	Pass
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	0.8790%	$0.00	Pass
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	0.9561%	$0.00	Pass
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	1.1946%	$0.00	Pass

Initial OC : $13,755,082.68 1.4500%
Target OC : $13,755,082.69 1.4500%

Spread Holiday : 0

DS 9/11/06

The above analysis is based upon the input data, which data may be obsolete, inaccurate or incomplete, and Standard & Poors may apply other requirements to a transaction involving the loans or cashflows analyzed. Ratings requirements are subject to change. The information contained herein does not indicate that Standard & Poors has consented to being an expert under the Federal securities laws and this analysis is not a recommendation to buy, hold or sell residential mortgage loans or pools of loans.

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Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v6 swap cap
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S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes
Using Low Path Indices

Summary Results Report

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Remaining OC(%)	Final Bond Insurer Shortfall	Pass/ Fail
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	0.4376%	$0.00	Pass
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	0.4376%	$0.00	Pass
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	0.4376%	$0.00	Pass
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	0.4376%	$0.00	Pass
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	0.4771%	$0.00	Pass
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	0.6176%	$0.00	Pass
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	0.5803%	$0.00	Pass
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	0.5549%	$0.00	Pass
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	0.5936%	$0.00	Pass
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	0.3292%	$0.00	Pass
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	0.6564%	$0.00	Pass
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	0.3633%	$0.00	Pass
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	0.3331%	$0.00	Pass
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	0.5552%	$0.00	Pass
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	0.3976%	$0.00	Pass

Initial OC : $13,755,082.68 1.4500%
Target OC : $13,755,082.69 1.4500%

Spread Holiday : 0

DS
9/11/06

The above analysis is based upon the input data, which data may be obsolete, inaccurate or incomplete, and Standard & Poors may apply other requirements to a transaction involving the loans or cashflows analyzed. Ratings requirements are subject to change. The information contained herein does not indicate that Standard & Poors has consented to being an expert under the Federal securities laws and this analysis is not a recommendation to buy, hold or sell residential mortgage loans or pools of loans.

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Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v6 swap cap
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S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes
Using Standard Indices

Scenario Results Report

AAA Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	152	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	29	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	99	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	167	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	187	$35,650,821.70
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	72	$44,111,127.23
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	54	$14,229,395.88
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	54	$16,126,648.67
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	48	$16,600,961.86
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	42	$10,909,203.51
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	42	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	36	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	36	$11,857,829.90
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$13,755,082.69
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$10,909,203.51

Remaining OC %: 0.6413%

Final Bond Insurer Shortfall: $0.00

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v6 swap cap
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S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes
Using Standard Indices

Scenario Results Report

AA+ Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	84	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	29	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	75	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	84	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	168	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	180	$41,689,127.63
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	66	$14,229,395.88
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	60	$16,126,648.67
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	54	$16,600,961.86
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	48	$10,909,203.51
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	42	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	36	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	36	$11,857,829.90
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$13,755,082.69
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$10,909,203.51

Remaining OC %: 0.6982%

Final Bond Insurer Shortfall: $0.00

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v6 swap cap
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S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes
Using Standard Indices

Scenario Results Report

AA Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	73	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	27	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	66	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	73	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	92	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	196	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	84	$14,229,395.88
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	72	$16,126,648.67
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	66	$16,600,961.86
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	54	$10,909,203.51
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	48	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	48	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	42	$11,857,829.90
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	36	$13,755,082.69
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$10,909,203.51

Remaining OC %: 0.5584%

Final Bond Insurer Shortfall: $0.00

Scenario Results Report

AA- Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	69	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	27	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	64	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	69	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	83	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	129	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	170	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	171	$15,850,986.53
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	72	$16,600,961.86
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	60	$10,909,203.51
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	54	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	48	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	42	$11,857,829.90
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	36	$13,755,082.69
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$10,909,203.51

Remaining OC %: 0.8346%

Final Bond Insurer Shortfall: $0.00

Scenario Results Report

A+ Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	65	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	60	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	65	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	74	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	99	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	121	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	168	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	84	$16,600,961.86
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	72	$10,909,203.51
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	66	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	54	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	48	$11,857,829.90
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	42	$13,755,082.69
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$10,909,203.51

Remaining OC %: 0.6983%

Final Bond Insurer Shortfall: $0.00

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v6 swap cap
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S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes
Using Standard Indices

Scenario Results Report

A Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	64	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	60	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	64	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	72	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	89	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	102	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	125	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	169	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	84	$10,909,203.51
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	72	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	66	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	60	$11,857,829.90
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	48	$13,755,082.69
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	36	$10,909,203.51

Remaining OC %: 0.7832%

Final Bond Insurer Shortfall: $0.00

Scenario Results Report

A- Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	61	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	58	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	61	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	70	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	84	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	93	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	109	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	136	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	169	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	84	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	72	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	66	$11,857,829.90
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	54	$13,755,082.69
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	36	$10,909,203.51

Remaining OC %: 0.7560%

Final Bond Insurer Shortfall: $0.00

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v6 swap cap
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S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes
Using Standard Indices

Scenario Results Report

BBB+ Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	56	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	67	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	80	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	85	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	97	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	115	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	132	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	157	$0.00
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	164	$6,539,597.12
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	78	$11,857,829.90
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	60	$13,755,082.69
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	48	$10,909,203.51

Remaining OC %: 0.8560%

Final Bond Insurer Shortfall: $0.00

Scenario Results Report

BBB Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	24	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	55	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	78	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	84	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	91	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	106	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	119	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	137	$0.00
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	160	$0.00
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	164	$10,832,769.46
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	72	$13,755,082.69
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	54	$10,909,203.51

Remaining OC %: 0.8243%

Final Bond Insurer Shortfall: $0.00

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v6 swap cap
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S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes
Using Standard Indices

Scenario Results Report

BBB- Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	55	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	78	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	82	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	88	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	99	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	109	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	121	$0.00
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	135	$0.00
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	164	$0.00
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	167	$12,869,330.98
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	66	$10,909,203.51

Remaining OC %: 0.8614%

Final Bond Insurer Shortfall: $0.00

Scenario Results Report

BB+ Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	56	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	77	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	81	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	86	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	95	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	102	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	111	$0.00
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	119	$0.00
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	136	$0.00
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	166	$0.00
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	171	$9,434,421.58

Remaining OC %: 0.9134%

Final Bond Insurer Shortfall: $0.00

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Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v6 swap cap
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S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes
Using Standard Indices

Scenario Results Report

BB Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	56	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	76	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	80	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	85	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	92	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	98	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	105	$0.00
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	112	$0.00
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	123	$0.00
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	142	$0.00
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	164	$0.00

Remaining OC %: 1.1987%

Final Bond Insurer Shortfall: $0.00

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v6 swap cap
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S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes
Using Middle Path Indices

Scenario Results Report

AAA Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	159	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	30	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	104	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	173	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	179	$38,168,477.95
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	72	$44,111,127.23
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	54	$14,229,395.88
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	54	$16,126,648.67
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	48	$16,600,961.86
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	42	$10,909,203.51
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	36	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	36	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	30	$11,857,829.90
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$13,755,082.69
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	24	$10,909,203.51

Remaining OC %: 0.7331%

Final Bond Insurer Shortfall: $0.00

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v6 swap cap
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S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes
Using Middle Path Indices

Scenario Results Report

AA+ Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	84	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	29	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	72	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	84	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	149	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	176	$37,782,037.98
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	66	$14,229,395.88
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	60	$16,126,648.67
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	54	$16,600,961.86
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	48	$10,909,203.51
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	42	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	42	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	36	$11,857,829.90
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$13,755,082.69
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$10,909,203.51

Remaining OC %: 0.7476%

Final Bond Insurer Shortfall: $0.00

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v6 swap cap
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S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes
Using Middle Path Indices

Scenario Results Report

AA Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	72	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	28	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	66	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	72	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	88	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	161	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	171	$11,512,887.57
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	78	$16,126,648.67
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	66	$16,600,961.86
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	60	$10,909,203.51
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	54	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	48	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	42	$11,857,829.90
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	36	$13,755,082.69
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$10,909,203.51

Remaining OC %: 0.9203%

Final Bond Insurer Shortfall: $0.00

Scenario Results Report

AA- Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	67	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	27	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	63	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	67	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	80	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	121	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	153	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	168	$11,685,915.99
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	78	$16,600,961.86
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	66	$10,909,203.51
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	60	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	54	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	48	$11,857,829.90
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	42	$13,755,082.69
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$10,909,203.51

Remaining OC %: 0.8841%

Final Bond Insurer Shortfall: $0.00

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v6 swap cap
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S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes
Using Middle Path Indices

Scenario Results Report

A+ Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	63	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	60	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	63	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	72	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	94	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	112	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	148	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	165	$11,967,064.30
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	78	$10,909,203.51
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	66	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	60	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	54	$11,857,829.90
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	48	$13,755,082.69
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	36	$10,909,203.51

Remaining OC %: 0.7440%

Final Bond Insurer Shortfall: $0.00

Scenario Results Report

A Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	62	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	59	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	62	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	72	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	85	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	97	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	116	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	149	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	164	$6,360,300.96
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	78	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	72	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	60	$11,857,829.90
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	54	$13,755,082.69
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	42	$10,909,203.51

Remaining OC %: 0.8739%

Final Bond Insurer Shortfall: $0.00

Scenario Results Report

A- Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	57	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	69	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	84	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	90	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	105	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	128	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	153	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	163	$7,073,383.88
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	78	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	66	$11,857,829.90
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	60	$13,755,082.69
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	42	$10,909,203.51

Remaining OC %: 0.8661%

Final Bond Insurer Shortfall: $0.00

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v6 swap cap
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S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes
Using Middle Path Indices

Scenario Results Report

BBB+ Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	56	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	79	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	84	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	96	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	112	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	128	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	150	$0.00
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	163	$4,601,287.20
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	78	$11,857,829.90
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	66	$13,755,082.69
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	48	$10,909,203.51

Remaining OC %: 0.8734%

Final Bond Insurer Shortfall: $0.00

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v6 swap cap
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S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes
Using Middle Path Indices

Scenario Results Report

BBB Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	24	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	55	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	78	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	83	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	91	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	105	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	118	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	134	$0.00
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	156	$0.00
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	163	$9,704,955.32
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	72	$13,755,082.69
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	54	$10,909,203.51

Remaining OC %: 0.8415%

Final Bond Insurer Shortfall: $0.00

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v6 swap cap
[redacted]
9/11/2006 15:49:07

S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes
Using Middle Path Indices

Scenario Results Report

BBB- Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	59	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	55	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	59	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	77	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	81	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	87	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	99	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	108	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	119	$0.00
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	132	$0.00
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	159	$0.00
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	166	$11,558,715.04
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	66	$10,909,203.51

Remaining OC %: 0.8790%

Final Bond Insurer Shortfall: $0.00

Scenario Results Report

BB+ Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	55	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	76	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	80	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	85	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	94	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	101	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	109	$0.00
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	118	$0.00
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	133	$0.00
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	160	$0.00
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	169	$7,986,420.84

Remaining OC %: 0.9561%

Final Bond Insurer Shortfall: $0.00

STANDARD
&POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v6 swap cap
[redacted]
9/11/2006 15:49:07

S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes
Using Middle Path Indices

Scenario Results Report

BB Scenario

Bond	Tranche Rating	Shadow Rating	Tranche Type	Bond Size($)	Bond Size(%)	Fixed/ Adjust	Fixed Rate	Margin	Principal Shortfall	Interest Shortfall	Paydown/ Writedown Month	Writedown Amount
A-1	AAA	NR	<NULL>	$155,859,316.20	16.4300%	Adjust	0.0000%	0.1500%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0500%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1500%	$0.00	$0.00	56	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2500%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3300%	$0.00	$0.00	76	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3500%	$0.00	$0.00	80	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.4100%	$0.00	$0.00	85	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4300%	$0.00	$0.00	93	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4900%	$0.00	$0.00	99	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.9500%	$0.00	$0.00	105	$0.00
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	1.1000%	$0.00	$0.00	112	$0.00
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	2.0000%	$0.00	$0.00	124	$0.00
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	142	$0.00
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	164	$0.00

Remaining OC %: 1.1946%

Final Bond Insurer Shortfall: $0.00

Deal Information

Analyst:	[redacted]
Issuer Name:	Citigroup Mortgage Loan Trust
Deal Name:	CMLTI 2006-NC2 cf v6 swap cap
Product Type:	Subprime
Use Bond Insurer Default Curve:	No
Bond First Payment Date:	10/25/2006
S&P Indices Month:	Oct-2006
S&P Indices Adjustment:	0
# of Periods:	480
Total Collateral Balance($):	$948,626,392.10
Servicing Fees Percentage(%):	0.5000%
Miscellaneous Fees Percentage(%):	0.0200%
Servicer Advance:	Principal & Interest
Pledge Prepayment Charges:	No
Servicer Collection Rate (%):	
Prepayment Penalty Collection Guaranteed:	*No*
Recovery Month:	12
Spread Holiday:	0
Net Deferred Interest Definition Type:	
Net Deferred Interest Allocation Method:	
# of Collateral Groups:	2
# of Loss Coverage Groups:	2
# of OC Accounts:	1
# of Asset Cash Accounts:	0
# of Bond Insurer Accounts:	0
# of Derivative Accounts:	2
# of Principal & Interest Accounts:	3
# of Prepayment Penalty Accounts:	*0*
# of Cash Accounts:	3
# of User Indices:	0
# of User Default Curves:	0

Loss Coverage Report For Group Number 1

% of Total Collateral Balance : 20.06%

Pool Type	Rating	WAFF	WALS	WALC
Fixed	AAA	36.6900%	62.6900%	23.0010%
	AA+	33.2800%	58.5900%	19.4988%
	AA	28.7000%	56.6200%	16.2499%
	AA-	26.5400%	55.5800%	14.7509%
	A+	25.1200%	53.7400%	13.4995%
	A	23.2400%	52.7200%	12.2521%
	A-	21.7600%	51.7100%	11.2521%
	BBB+	20.0600%	51.1100%	10.2527%
	BBB	18.8100%	50.5000%	9.4990%
	BBB-	16.9700%	50.0900%	8.5003%
	BB+	14.9000%	49.6700%	7.4008%
	BB	12.9400%	49.4600%	6.4001%
	BB-	11.5700%	49.2600%	5.6994%
	B+	10.1900%	49.0500%	4.9982%
	B	8.8000%	48.8400%	4.2979%
	B-	0.0000%	0.0000%	0.0000%

Loss Coverage Report For Group Number 2

% of Total Collateral Balance : 79.94%

Pool Type	Rating	WAFF	WALS	WALC
Arms	AAA	48.6300%	65.3000%	31.7554%
	AA+	45.3200%	59.5800%	27.0017%
	AA	39.6900%	56.6900%	22.5003%
	AA-	37.1800%	55.1400%	20.5011%
	A+	34.7800%	52.4800%	18.2525%
	A	32.3900%	50.9400%	16.4995%
	A-	30.8700%	49.3900%	15.2467%
	BBB+	28.4000%	48.4100%	13.7484%
	BBB	26.8800%	47.4300%	12.7492%
	BBB-	24.1500%	46.5900%	11.2515%
	BB+	20.9900%	45.7400%	9.6008%
	BB	18.0900%	45.3200%	8.1984%
	BB-	15.5900%	44.9000%	6.9999%
	B+	13.0400%	44.4700%	5.7989%
	B	10.6700%	44.0500%	4.7001%
	B-	0.0000%	0.0000%	0.0000%

Loss Coverage Report For Aggregate Pool

% of Total Collateral Balance : 100.00%

Pool Type	Rating	WAFF	WALS	WALC	WA Actual Loss	WALC - WA Actual Loss
	AAA	46.3121%	64.7765%	29.9993%	29.0468%	0.9525%
	AA+	42.9371%	59.3814%	25.4966%	25.2095%	0.2872%
	AA	37.4877%	56.6760%	21.2465%	21.0120%	0.2345%
	AA-	35.0321%	55.2283%	19.3476%	19.1342%	0.2134%
	A+	32.8053%	52.7327%	17.2991%	17.1065%	0.1926%
	A	30.5037%	51.2971%	15.6475%	15.4732%	0.1743%
	A-	28.9746%	49.8554%	14.4454%	14.2847%	0.1608%
	BBB+	26.6533%	48.9516%	13.0472%	12.9012%	0.1461%
	BBB	25.1785%	48.0458%	12.0972%	11.9618%	0.1354%
	BBB-	22.6246%	47.2921%	10.6996%	10.5796%	0.1200%
	BB+	19.6859%	46.5283%	9.1595%	9.0560%	0.1035%
	BB	16.9829%	46.1504%	7.8377%	7.7489%	0.0888%
	BB-	14.7222%	45.7746%	6.7390%	0.0000%	0.0000%
	B+	12.4222%	45.3887%	5.6383%	0.0000%	0.0000%
	B	10.2630%	45.0108%	4.6195%	0.0000%	0.0000%
	B-	0.0000%	0.0000%	0.0000%	0.0000%	0.0000%

Loss Coverage Report For Group Number 1

% of Total Collateral Balance : 20.06%

Pool Type	Rating	WAFF	WALS	WALC
Fixed	AAA	36.6900%	62.6900%	23.0010%
	AA+	33.2800%	58.5900%	19.4988%
	AA	28.7000%	56.6200%	16.2499%
	AA-	26.5400%	55.5800%	14.7509%
	A+	25.1200%	53.7400%	13.4995%
	A	23.2400%	52.7200%	12.2521%
	A-	21.7600%	51.7100%	11.2521%
	BBB+	20.0600%	51.1100%	10.2527%
	BBB	18.8100%	50.5000%	9.4990%
	BBB-	16.9700%	50.0900%	8.5003%
	BB+	14.9000%	49.6700%	7.4008%
	BB	12.9400%	49.4600%	6.4001%
	BB-	11.5700%	49.2600%	5.6994%
	B+	10.1900%	49.0500%	4.9982%
	B	8.8000%	48.8400%	4.2979%
	B-	0.0000%	0.0000%	0.0000%

Loss Coverage Report For Group Number 2

% of Total Collateral Balance : 79.94%

Pool Type	Rating	WAFF	WALS	WALC
Arms	AAA	48.6300%	65.3000%	31.7554%
	AA+	45.3200%	59.5800%	27.0017%
	AA	39.6900%	56.6900%	22.5003%
	AA-	37.1800%	55.1400%	20.5011%
	A+	34.7800%	52.4800%	18.2525%
	A	32.3900%	50.9400%	16.4995%
	A-	30.8700%	49.3900%	15.2467%
	BBB+	28.4000%	48.4100%	13.7484%
	BBB	26.8800%	47.4300%	12.7492%
	BBB-	24.1500%	46.5900%	11.2515%
	BB+	20.9900%	45.7400%	9.6008%
	BB	18.0900%	45.3200%	8.1984%
	BB-	15.5900%	44.9000%	6.9999%
	B+	13.0400%	44.4700%	5.7989%
	B	10.6700%	44.0500%	4.7001%
	B-	0.0000%	0.0000%	0.0000%

Loss Coverage Report For Aggregate Pool

% of Total Collateral Balance : 100.00%

Pool Type	Rating	WAFF	WALS	WALC	WA Actual Loss	WALC - WA Actual Loss
	AAA	46.3121%	64.7765%	29.9993%	58.0788%	-28.0795%
	AA+	42.9371%	59.3814%	25.4966%	50.4066%	-24.9099%
	AA	37.4877%	56.6760%	21.2465%	42.0136%	-20.7671%
	AA-	35.0321%	55.2283%	19.3476%	38.2590%	-18.9113%
	A+	32.8053%	52.7327%	17.2991%	34.2056%	-16.9065%
	A	30.5037%	51.2971%	15.6475%	30.9396%	-15.2921%
	A-	28.9746%	49.8554%	14.4454%	28.5631%	-14.1176%
	BBB+	26.6533%	48.9516%	13.0472%	25.7973%	-12.7501%
	BBB	25.1785%	48.0458%	12.0972%	23.9190%	-11.8218%
	BBB-	22.6246%	47.2921%	10.6996%	21.1551%	-10.4555%
	BB+	19.6859%	46.5283%	9.1595%	18.1090%	-8.9494%
	BB	16.9829%	46.1504%	7.8377%	15.4952%	-7.6575%
	BB-	14.7222%	45.7746%	6.7390%	0.0000%	0.0000%
	B+	12.4222%	45.3887%	5.6383%	0.0000%	0.0000%
	B	10.2630%	45.0108%	4.6195%	0.0000%	0.0000%
	B-	0.0000%	0.0000%	0.0000%	0.0000%	0.0000%

Loss Coverage Report For Group Number 1

% of Total Collateral Balance : 20.06%

Pool Type	Rating	WAFF	WALS	WALC
Fixed	AAA	36.6900%	62.6900%	23.0010%
	AA+	33.2800%	58.5900%	19.4988%
	AA	28.7000%	56.6200%	16.2499%
	AA-	26.5400%	55.5800%	14.7509%
	A+	25.1200%	53.7400%	13.4995%
	A	23.2400%	52.7200%	12.2521%
	A-	21.7600%	51.7100%	11.2521%
	BBB+	20.0600%	51.1100%	10.2527%
	BBB	18.8100%	50.5000%	9.4990%
	BBB-	16.9700%	50.0900%	8.5003%
	BB+	14.9000%	49.6700%	7.4008%
	BB	12.9400%	49.4600%	6.4001%
	BB-	11.5700%	49.2600%	5.6994%
	B+	10.1900%	49.0500%	4.9982%
	B	8.8000%	48.8400%	4.2979%
	B-	0.0000%	0.0000%	0.0000%

Loss Coverage Report For Group Number 2

% of Total Collateral Balance : 79.94%

Pool Type	Rating	WAFF	WALS	WALC
Arms	AAA	48.6300%	65.3000%	31.7554%
	AA+	45.3200%	59.5800%	27.0017%
	AA	39.6900%	56.6900%	22.5003%
	AA-	37.1800%	55.1400%	20.5011%
	A+	34.7800%	52.4800%	18.2525%
	A	32.3900%	50.9400%	16.4995%
	A-	30.8700%	49.3900%	15.2467%
	BBB+	28.4000%	48.4100%	13.7484%
	BBB	26.8800%	47.4300%	12.7492%
	BBB-	24.1500%	46.5900%	11.2515%
	BB+	20.9900%	45.7400%	9.6008%
	BB	18.0900%	45.3200%	8.1984%
	BB-	15.5900%	44.9000%	6.9999%
	B+	13.0400%	44.4700%	5.7989%
	B	10.6700%	44.0500%	4.7001%
	B-	0.0000%	0.0000%	0.0000%

Loss Coverage Report For Aggregate Pool

% of Total Collateral Balance : 100.00%

Pool Type	Rating	WAFF	WALS	WALC	WA Actual Loss	WALC - WA Actual Loss
	AAA	46.3121%	64.7765%	29.9993%	87.1001%	-57.1008%
	AA+	42.9371%	59.3814%	25.4966%	75.5968%	-50.1001%
	AA	37.4877%	56.6760%	21.2465%	63.0096%	-41.7631%
	AA-	35.0321%	55.2283%	19.3476%	57.3786%	-38.0309%
	A+	32.8053%	52.7327%	17.2991%	51.3005%	-34.0014%
	A	30.5037%	51.2971%	15.6475%	46.4023%	-30.7548%
	A-	28.9746%	49.8554%	14.4454%	42.8380%	-28.3926%
	BBB+	26.6533%	48.9516%	13.0472%	38.6910%	-25.6438%
	BBB	25.1785%	48.0458%	12.0972%	35.8739%	-23.7767%
	BBB-	22.6246%	47.2921%	10.6996%	31.7286%	-21.0290%
	BB+	19.6859%	46.5283%	9.1595%	27.1605%	-18.0009%
	BB	16.9829%	46.1504%	7.8377%	23.2403%	-15.4026%
	BB-	14.7222%	45.7746%	6.7390%	0.0000%	0.0000%
	B+	12.4222%	45.3887%	5.6383%	0.0000%	0.0000%
	B	10.2630%	45.0108%	4.6195%	0.0000%	0.0000%
	B-	0.0000%	0.0000%	0.0000%	0.0000%	0.0000%

CAP & SWAP

WATERFALL

Sequence	Destination Account	Action	Action Defined By	Source Account
10	Interest_Account_1	Transfer Interest		Collateral_Account_1
20	Principal_Account_1	Transfer Principal		Collateral_Account_1
30	Interest_Account_2	Transfer Interest		Collateral_Account_2
40	Principal_Account_2	Transfer Principal		Collateral_Account_2
50	Derivative_Account_1	Pay Contribution		Interest_Account_1
60	Derivative_Account_2	Pay Contribution		Interest_Account_1
70	Derivative_Account_1	Pay Contribution		Interest_Account_2
80	Derivative_Account_2	Pay Contribution		Interest_Account_2
90	Derivative_Cash_Account_1	Receive Contribution		Derivative_Account_1
100	Derivative_Cash_Account_2	Receive Contribution		Derivative_Account_2
110	A-1	Pay Interest Due		Interest_Account_1
120	A-2A	Pay Interest Due		Interest_Account_2
130	A-2B	Pay Interest Due		Interest_Account_2
140	A-2C	Pay Interest Due		Interest_Account_2
150	Interest_Account_3	Transfer Cash		Interest_Account_1
160	Interest_Account_3	Transfer Cash		Interest_Account_2
170	Interest_Account_1	Transfer ProRata	TranchesSeniorGroup1	Interest_Account_3
170	Interest_Account_2	Transfer ProRata	TranchesSeniorGroup2	Interest_Account_3
180	A-1	Pay Interest Due		Interest_Account_1
190	A-2A	Pay Interest Due		Interest_Account_2
200	A-2B	Pay Interest Due		Interest_Account_2
210	A-2C	Pay Interest Due		Interest_Account_2
220	Interest_Account_3	Transfer Cash		Interest_Account_1
230	Interest_Account_3	Transfer Cash		Interest_Account_2
240	M1	Pay Interest Due		Interest_Account_3
250	M2	Pay Interest Due		Interest_Account_3
260	M3	Pay Interest Due		Interest_Account_3
270	M4	Pay Interest Due		Interest_Account_3
280	M5	Pay Interest Due		Interest_Account_3
290	M6	Pay Interest Due		Interest_Account_3
300	M7	Pay Interest Due		Interest_Account_3
310	M8	Pay Interest Due		Interest_Account_3
320	M9	Pay Interest Due		Interest_Account_3
330	M10	Pay Interest Due		Interest_Account_3
340	M11	Pay Interest Due		Interest_Account_3
350	A-1	Pay Principal		Principal_Account_1
360	A-2A	Pay Principal		Principal_Account_2
370	A-2B	Pay Principal		Principal_Account_2
380	A-2C	Pay Principal		Principal_Account_2
390	Principal_Account_3	Transfer Cash		Principal_Account_1
400	Principal_Account_3	Transfer Cash		Principal_Account_2
410	Principal_Account_1	Transfer ProRata	TranchesSeniorGroup1	Principal_Account_3
410	Principal_Account_2	Transfer ProRata	TranchesSeniorGroup2	Principal_Account_3
420	A-1	Pay Principal		Principal_Account_1
430	A-2A	Pay Principal		Principal_Account_2
440	A-2B	Pay Principal		Principal_Account_2
450	A-2C	Pay Principal		Principal_Account_2
460	Principal_Account_3	Transfer Cash		Principal_Account_1
470	Principal_Account_3	Transfer Cash		Principal_Account_2
480	M1	Pay Principal		Principal_Account_3
490	M2	Pay Principal		Principal_Account_3

WATERFALL

Sequence	Destination Account	Action	Action Defined By	Source Account
500	M3	Pay Principal		Principal_Account_3
510	M4	Pay Principal		Principal_Account_3
520	M5	Pay Principal		Principal_Account_3
530	M6	Pay Principal		Principal_Account_3
540	M7	Pay Principal		Principal_Account_3
550	M8	Pay Principal		Principal_Account_3
560	M9	Pay Principal		Principal_Account_3
570	M10	Pay Principal		Principal_Account_3
580	M11	Pay Principal		Principal_Account_3
590	Interest_Account_3	Transfer Cash		Derivative_Cash_Account_1
600	Interest_Account_3	Transfer Cash		Derivative_Cash_Account_2
610	Turbo_Account_1	Transfer Up To OC Deficiency	OC_Account_1	Interest_Account_3
620	Cash_Account_1	Transfer ProRata	TranchesSeniorGroup1	Turbo_Account_1
620	Cash_Account_2	Transfer ProRata	TranchesSeniorGroup2	Turbo_Account_1
630	A-1	Pay Turbo		Cash_Account_1
640	A-2A	Pay Turbo		Cash_Account_2
650	A-2B	Pay Turbo		Cash_Account_2
660	A-2C	Pay Turbo		Cash_Account_2
670	Cash_Account_3	Transfer Cash		Cash_Account_1
680	Cash_Account_3	Transfer Cash		Cash_Account_2
690	M1	Pay Turbo		Cash_Account_3
700	M2	Pay Turbo		Cash_Account_3
710	M3	Pay Turbo		Cash_Account_3
720	M4	Pay Turbo		Cash_Account_3
730	M5	Pay Turbo		Cash_Account_3
740	M6	Pay Turbo		Cash_Account_3
750	M7	Pay Turbo		Cash_Account_3
760	M8	Pay Turbo		Cash_Account_3
770	M9	Pay Turbo		Cash_Account_3
780	M10	Pay Turbo		Cash_Account_3
790	M11	Pay Turbo		Cash_Account_3
800	Writedown_Account_1	Writedown Until Parity	OC_Account_1	M11
810	Writedown_Account_1	Writedown Until Parity	OC_Account_1	M10
820	Writedown_Account_1	Writedown Until Parity	OC_Account_1	M9
830	Writedown_Account_1	Writedown Until Parity	OC_Account_1	M8
840	Writedown_Account_1	Writedown Until Parity	OC_Account_1	M7
850	Writedown_Account_1	Writedown Until Parity	OC_Account_1	M6
860	Writedown_Account_1	Writedown Until Parity	OC_Account_1	M5
870	Writedown_Account_1	Writedown Until Parity	OC_Account_1	M4
880	Writedown_Account_1	Writedown Until Parity	OC_Account_1	M3
890	Writedown_Account_1	Writedown Until Parity	OC_Account_1	M2
900	Writedown_Account_1	Writedown Until Parity	OC_Account_1	M1
910	A-1	Pay Basis Risk Shortfall		Derivative_Cash_Account_1
920	A-2A	Pay Basis Risk Shortfall		Derivative_Cash_Account_1
930	A-2B	Pay Basis Risk Shortfall		Derivative_Cash_Account_1
940	A-2C	Pay Basis Risk Shortfall		Derivative_Cash_Account_1
950	M1	Pay Basis Risk Shortfall		Derivative_Cash_Account_1
960	M2	Pay Basis Risk Shortfall		Derivative_Cash_Account_1
970	M3	Pay Basis Risk Shortfall		Derivative_Cash_Account_1
980	M4	Pay Basis Risk Shortfall		Derivative_Cash_Account_1
990	M5	Pay Basis Risk Shortfall		Derivative_Cash_Account_1

WATERFALL

Sequence	Destination Account	Action	Action Defined By	Source Account
1000	M6	Pay Basis Risk Shortfall		Derivative_Cash_Account_1
1010	M7	Pay Basis Risk Shortfall		Derivative_Cash_Account_1
1020	M8	Pay Basis Risk Shortfall		Derivative_Cash_Account_1
1030	M9	Pay Basis Risk Shortfall		Derivative_Cash_Account_1
1040	M10	Pay Basis Risk Shortfall		Derivative_Cash_Account_1
1050	M11	Pay Basis Risk Shortfall		Derivative_Cash_Account_1
1060	A-1	Pay Basis Risk Shortfall		Interest_Account_3
1070	A-2A	Pay Basis Risk Shortfall		Interest_Account_3
1080	A-2B	Pay Basis Risk Shortfall		Interest_Account_3
1090	A-2C	Pay Basis Risk Shortfall		Interest_Account_3
1100	M1	Pay Basis Risk Shortfall		Interest_Account_3
1110	M2	Pay Basis Risk Shortfall		Interest_Account_3
1120	M3	Pay Basis Risk Shortfall		Interest_Account_3
1130	M4	Pay Basis Risk Shortfall		Interest_Account_3
1140	M5	Pay Basis Risk Shortfall		Interest_Account_3
1150	M6	Pay Basis Risk Shortfall		Interest_Account_3
1160	M7	Pay Basis Risk Shortfall		Interest_Account_3
1170	M8	Pay Basis Risk Shortfall		Interest_Account_3
1180	M9	Pay Basis Risk Shortfall		Interest_Account_3
1190	M10	Pay Basis Risk Shortfall		Interest_Account_3
1200	M11	Pay Basis Risk Shortfall		Interest_Account_3
1210	A-1	Pay Basis Risk Shortfall		Principal_Account_3
1220	A-2A	Pay Basis Risk Shortfall		Principal_Account_3
1230	A-2B	Pay Basis Risk Shortfall		Principal_Account_3
1240	A-2C	Pay Basis Risk Shortfall		Principal_Account_3
1250	M1	Pay Basis Risk Shortfall		Principal_Account_3
1260	M2	Pay Basis Risk Shortfall		Principal_Account_3
1270	M3	Pay Basis Risk Shortfall		Principal_Account_3
1280	M4	Pay Basis Risk Shortfall		Principal_Account_3
1290	M5	Pay Basis Risk Shortfall		Principal_Account_3
1300	M6	Pay Basis Risk Shortfall		Principal_Account_3
1310	M7	Pay Basis Risk Shortfall		Principal_Account_3
1320	M8	Pay Basis Risk Shortfall		Principal_Account_3
1330	M9	Pay Basis Risk Shortfall		Principal_Account_3
1340	M10	Pay Basis Risk Shortfall		Principal_Account_3
1350	M11	Pay Basis Risk Shortfall		Principal_Account_3
1360	Residual_Interest	Transfer Cash		Interest_Account_3
1370	Residual_Principal	Transfer Cash		Principal_Account_3

Derivative Summary Report (AAA) For Derivative Account 1

Period	WA Pay Rate Percent	WA Receive Rate Percent	Total Notional Schedule	Total Certificate Balance	Balance Used For Contribution	Outflow	Inflow	Contribution
0	0.0000%	0.0000%	$910,207,000.00	$934,871,309.40	$910,207,000.00	$0.00	$0.00	$0.00
1	5.4000%	5.9800%	$902,152,264.50	$930,678,938.30	$910,207,000.00	$4,095,931.50	$4,535,869.40	$439,937.90
2	5.4000%	6.1800%	$892,806,987.80	$925,682,307.90	$902,152,264.50	$4,059,685.19	$4,799,488.30	$739,803.11
3	5.4000%	6.1800%	$881,993,749.90	$919,814,903.90	$892,806,987.80	$4,017,631.45	$4,596,552.61	$578,921.17
4	5.4000%	6.2800%	$869,226,335.60	$913,083,371.90	$881,993,749.90	$3,968,971.88	$4,769,002.15	$800,030.27
5	5.4000%	6.5100%	$854,180,948.00	$905,497,143.60	$869,226,335.60	$3,911,518.51	$4,874,693.40	$963,174.89
6	5.4000%	6.7500%	$837,517,175.50	$897,068,451.50	$854,180,948.00	$3,843,814.27	$4,485,395.55	$641,581.28
7	5.4000%	7.0100%	$819,058,554.70	$888,058,691.70	$837,517,175.50	$3,768,827.29	$5,057,130.44	$1,288,303.15
8	5.4000%	7.2700%	$798,426,994.00	$878,261,734.40	$819,058,554.70	$3,685,763.50	$4,963,117.70	$1,277,354.20
9	5.4000%	7.5300%	$775,808,553.60	$867,698,672.60	$798,426,994.00	$3,592,921.47	$5,175,562.02	$1,582,640.55
10	5.4000%	7.7900%	$750,341,494.20	$856,397,341.00	$775,808,553.60	$3,491,138.49	$5,033,566.56	$1,542,428.06
11	5.4000%	8.0300%	$724,136,657.60	$844,598,418.80	$750,341,494.20	$3,376,536.72	$5,185,972.43	$1,809,435.71
12	5.4000%	8.2800%	$698,075,329.10	$824,291,889.60	$724,136,657.60	$3,258,614.96	$5,162,272.82	$1,903,657.86
13	5.4000%	8.5200%	$672,569,002.00	$810,224,576.50	$698,075,329.10	$3,141,338.98	$4,957,962.51	$1,816,623.53
14	5.4000%	8.7900%	$647,571,538.70	$795,516,717.70	$672,569,002.00	$3,026,560.51	$5,088,326.57	$2,061,766.06
15	5.4000%	9.0100%	$623,183,608.30	$780,541,695.30	$647,571,538.70	$2,914,071.92	$4,863,593.65	$1,949,521.72
16	5.4000%	9.2400%	$599,275,286.90	$765,009,163.80	$623,183,608.30	$2,804,326.24	$4,960,932.00	$2,156,605.77
17	5.4000%	9.4900%	$573,948,437.60	$750,273,763.20	$599,275,286.90	$2,696,738.79	$4,894,706.01	$2,197,967.22
18	5.4000%	9.6900%	$546,599,632.60	$725,644,596.90	$573,948,437.60	$2,582,767.97	$4,477,881.19	$1,895,113.22
19	5.4000%	9.8700%	$514,032,879.70	$711,367,271.40	$546,599,632.60	$2,459,698.35	$4,647,877.39	$2,188,179.05
20	5.4000%	10.0500%	$483,476,764.10	$697,435,946.70	$514,032,879.70	$2,313,147.96	$4,306,181.29	$1,993,033.33
21	5.4000%	10.2200%	$454,743,766.90	$683,569,338.30	$483,476,764.10	$2,175,645.44	$4,254,259.19	$2,078,613.75
22	5.4000%	10.3700%	$427,604,617.70	$670,047,614.30	$454,743,766.90	$2,046,346.95	$3,928,484.31	$1,882,137.36
23	5.4000%	10.5200%	$401,648,424.50	$656,651,184.70	$427,604,617.70	$1,924,220.78	$3,872,126.28	$1,947,905.50
24	5.4000%	10.6400%	$0.00	$628,588,123.40	$401,648,424.50	$1,807,417.91	$3,680,470.71	$1,873,052.80
25	0.0000%	0.0000%	$0.00	$616,770,289.20	$0.00	$0.00	$0.00	$0.00
26	0.0000%	0.0000%	$0.00	$605,107,110.50	$0.00	$0.00	$0.00	$0.00
27	0.0000%	0.0000%	$0.00	$593,805,659.60	$0.00	$0.00	$0.00	$0.00
28	0.0000%	0.0000%	$0.00	$582,668,084.30	$0.00	$0.00	$0.00	$0.00
29	0.0000%	0.0000%	$0.00	$571,786,716.90	$0.00	$0.00	$0.00	$0.00
30	0.0000%	0.0000%	$0.00	$514,736,680.80	$0.00	$0.00	$0.00	$0.00
31	0.0000%	0.0000%	$0.00	$505,265,903.10	$0.00	$0.00	$0.00	$0.00
32	0.0000%	0.0000%	$0.00	$496,076,934.20	$0.00	$0.00	$0.00	$0.00
33	0.0000%	0.0000%	$0.00	$487,011,957.00	$0.00	$0.00	$0.00	$0.00
34	0.0000%	0.0000%	$0.00	$478,218,235.40	$0.00	$0.00	$0.00	$0.00
35	0.0000%	0.0000%	$0.00	$469,554,440.40	$0.00	$0.00	$0.00	$0.00
36	0.0000%	0.0000%	$0.00	$424,168,129.10	$0.00	$0.00	$0.00	$0.00
37	0.0000%	0.0000%	$0.00	$416,807,863.80	$0.00	$0.00	$0.00	$0.00
38	0.0000%	0.0000%	$0.00	$409,505,798.70	$0.00	$0.00	$0.00	$0.00
39	0.0000%	0.0000%	$0.00	$402,378,627.30	$0.00	$0.00	$0.00	$0.00
40	0.0000%	0.0000%	$0.00	$395,330,904.40	$0.00	$0.00	$0.00	$0.00
41	0.0000%	0.0000%	$0.00	$388,357,530.20	$0.00	$0.00	$0.00	$0.00
42	0.0000%	0.0000%	$0.00	$344,448,640.20	$0.00	$0.00	$0.00	$0.00
43	0.0000%	0.0000%	$0.00	$338,331,257.30	$0.00	$0.00	$0.00	$0.00
44	0.0000%	0.0000%	$0.00	$332,368,006.60	$0.00	$0.00	$0.00	$0.00
45	0.0000%	0.0000%	$0.00	$326,459,596.90	$0.00	$0.00	$0.00	$0.00
46	0.0000%	0.0000%	$0.00	$320,689,297.80	$0.00	$0.00	$0.00	$0.00
47	0.0000%	0.0000%	$0.00	$314,907,030.60	$0.00	$0.00	$0.00	$0.00

Derivative Summary Report (AAA) For Derivative Account 1

Period	WA Pay Rate Percent	WA Receive Rate Percent	Total Notional Schedule	Total Certificate Balance	Balance Used For Contribution	Outflow	Inflow	Contribution
48	0.0000%	0.0000%	$0.00	$275,244,043.50	$0.00	$0.00	$0.00	$0.00
49	0.0000%	0.0000%	$0.00	$270,496,923.30	$0.00	$0.00	$0.00	$0.00
50	0.0000%	0.0000%	$0.00	$265,781,030.00	$0.00	$0.00	$0.00	$0.00
51	0.0000%	0.0000%	$0.00	$261,166,868.80	$0.00	$0.00	$0.00	$0.00
52	0.0000%	0.0000%	$0.00	$256,581,395.80	$0.00	$0.00	$0.00	$0.00
53	0.0000%	0.0000%	$0.00	$252,040,412.50	$0.00	$0.00	$0.00	$0.00
54	0.0000%	0.0000%	$0.00	$215,556,812.00	$0.00	$0.00	$0.00	$0.00
55	0.0000%	0.0000%	$0.00	$212,000,381.80	$0.00	$0.00	$0.00	$0.00
56	0.0000%	0.0000%	$0.00	$208,513,391.10	$0.00	$0.00	$0.00	$0.00
57	0.0000%	0.0000%	$0.00	$205,041,451.90	$0.00	$0.00	$0.00	$0.00
58	0.0000%	0.0000%	$0.00	$201,632,788.20	$0.00	$0.00	$0.00	$0.00
59	0.0000%	0.0000%	$0.00	$198,266,193.80	$0.00	$0.00	$0.00	$0.00
60	0.0000%	0.0000%	$0.00	$161,771,367.80	$0.00	$0.00	$0.00	$0.00
61	0.0000%	0.0000%	$0.00	$159,231,164.20	$0.00	$0.00	$0.00	$0.00
62	0.0000%	0.0000%	$0.00	$156,879,396.50	$0.00	$0.00	$0.00	$0.00
63	0.0000%	0.0000%	$0.00	$154,527,861.60	$0.00	$0.00	$0.00	$0.00
64	0.0000%	0.0000%	$0.00	$152,181,570.30	$0.00	$0.00	$0.00	$0.00
65	0.0000%	0.0000%	$0.00	$149,873,483.60	$0.00	$0.00	$0.00	$0.00
66	0.0000%	0.0000%	$0.00	$117,673,906.30	$0.00	$0.00	$0.00	$0.00
67	0.0000%	0.0000%	$0.00	$116,051,059.50	$0.00	$0.00	$0.00	$0.00
68	0.0000%	0.0000%	$0.00	$114,428,698.60	$0.00	$0.00	$0.00	$0.00
69	0.0000%	0.0000%	$0.00	$112,805,909.40	$0.00	$0.00	$0.00	$0.00
70	0.0000%	0.0000%	$0.00	$111,185,780.70	$0.00	$0.00	$0.00	$0.00
71	0.0000%	0.0000%	$0.00	$109,590,977.80	$0.00	$0.00	$0.00	$0.00
72	0.0000%	0.0000%	$0.00	$87,058,168.14	$0.00	$0.00	$0.00	$0.00
73	0.0000%	0.0000%	$0.00	$77,169,718.08	$0.00	$0.00	$0.00	$0.00
74	0.0000%	0.0000%	$0.00	$76,105,958.00	$0.00	$0.00	$0.00	$0.00
75	0.0000%	0.0000%	$0.00	$75,044,837.28	$0.00	$0.00	$0.00	$0.00
76	0.0000%	0.0000%	$0.00	$73,987,496.64	$0.00	$0.00	$0.00	$0.00
77	0.0000%	0.0000%	$0.00	$72,946,459.62	$0.00	$0.00	$0.00	$0.00
78	0.0000%	0.0000%	$0.00	$55,042,433.47	$0.00	$0.00	$0.00	$0.00
79	0.0000%	0.0000%	$0.00	$54,126,636.50	$0.00	$0.00	$0.00	$0.00
80	0.0000%	0.0000%	$0.00	$53,219,049.16	$0.00	$0.00	$0.00	$0.00
81	0.0000%	0.0000%	$0.00	$52,320,099.47	$0.00	$0.00	$0.00	$0.00
82	0.0000%	0.0000%	$0.00	$51,429,960.89	$0.00	$0.00	$0.00	$0.00
83	0.0000%	0.0000%	$0.00	$50,554,462.31	$0.00	$0.00	$0.00	$0.00
84	0.0000%	0.0000%	$0.00	$36,838,073.29	$0.00	$0.00	$0.00	$0.00

Derivative Summary Report (AAA) For Derivative Account 2

Period	WA Pay Rate Percent	WA Receive Rate Percent	Total Notional Schedule	Total Certificate Balance	Balance Used For Contribution	Outflow	Inflow	Contribution
0	0.0000%	0.0000%	$0.00	$934,871,309.40	$0.00	$0.00	$0.00	$0.00
1	0.0000%	0.0000%	$0.00	$930,678,938.30	$0.00	$0.00	$0.00	$0.00
2	0.0000%	0.0000%	$0.00	$925,682,307.90	$0.00	$0.00	$0.00	$0.00
3	0.0000%	0.0000%	$0.00	$919,814,903.90	$0.00	$0.00	$0.00	$0.00
4	0.0000%	0.0000%	$0.00	$913,083,371.90	$0.00	$0.00	$0.00	$0.00
5	0.0000%	0.0000%	$0.00	$905,497,143.60	$0.00	$0.00	$0.00	$0.00
6	0.0000%	0.0000%	$0.00	$897,068,451.50	$0.00	$0.00	$0.00	$0.00
7	0.0000%	0.0000%	$0.00	$888,058,691.70	$0.00	$0.00	$0.00	$0.00
8	0.0000%	0.0000%	$0.00	$878,261,734.40	$0.00	$0.00	$0.00	$0.00
9	0.0000%	0.0000%	$0.00	$867,698,672.60	$0.00	$0.00	$0.00	$0.00
10	0.0000%	0.0000%	$0.00	$856,397,341.00	$0.00	$0.00	$0.00	$0.00
11	0.0000%	0.0000%	$0.00	$844,598,418.80	$0.00	$0.00	$0.00	$0.00
12	0.0000%	0.0000%	$0.00	$824,291,889.60	$0.00	$0.00	$0.00	$0.00
13	0.0000%	0.0000%	$0.00	$810,224,576.50	$0.00	$0.00	$0.00	$0.00
14	0.0000%	0.0000%	$0.00	$795,516,717.70	$0.00	$0.00	$0.00	$0.00
15	0.0000%	0.0000%	$0.00	$780,541,695.30	$0.00	$0.00	$0.00	$0.00
16	0.0000%	0.0000%	$0.00	$765,009,163.80	$0.00	$0.00	$0.00	$0.00
17	0.0000%	0.0000%	$0.00	$750,273,763.20	$0.00	$0.00	$0.00	$0.00
18	0.0000%	0.0000%	$0.00	$725,644,596.90	$0.00	$0.00	$0.00	$0.00
19	0.0000%	0.0000%	$0.00	$711,367,271.40	$0.00	$0.00	$0.00	$0.00
20	0.0000%	0.0000%	$0.00	$697,435,946.70	$0.00	$0.00	$0.00	$0.00
21	0.0000%	0.0000%	$0.00	$683,569,338.30	$0.00	$0.00	$0.00	$0.00
22	0.0000%	0.0000%	$0.00	$670,047,614.30	$0.00	$0.00	$0.00	$0.00
23	0.0000%	0.0000%	$0.00	$656,651,184.70	$0.00	$0.00	$0.00	$0.00
24	0.0000%	0.0000%	$376,997,764.20	$628,588,123.40	$0.00	$0.00	$0.00	$0.00
25	5.1500%	10.7500%	$353,853,535.20	$616,770,289.20	$376,997,764.20	$1,617,948.74	$3,375,935.36	$1,757,986.62
26	5.1500%	10.8400%	$332,194,937.50	$605,107,110.50	$353,853,535.20	$1,518,621.42	$3,304,080.19	$1,785,458.76
27	5.1500%	10.9400%	$311,939,185.10	$593,805,659.60	$332,194,937.50	$1,425,669.94	$3,027,296.33	$1,601,626.39
28	5.1500%	10.9900%	$292,463,179.10	$582,668,084.30	$311,939,185.10	$1,338,739.00	$2,951,718.00	$1,612,978.99
29	5.1500%	11.0500%	$274,742,133.60	$571,786,716.90	$292,463,179.10	$1,255,154.48	$2,781,926.75	$1,526,772.27
30	5.1500%	11.0700%	$261,873,621.00	$514,736,680.80	$274,742,133.60	$1,179,101.66	$2,366,288.59	$1,187,186.93
31	5.1500%	11.1000%	$249,588,491.00	$505,265,903.10	$261,873,621.00	$1,123,874.29	$2,504,067.09	$1,380,192.80
32	5.1500%	11.1200%	$237,857,139.70	$496,076,934.20	$249,588,491.00	$1,071,150.61	$2,313,875.80	$1,242,725.19
33	5.1500%	11.1400%	$226,651,676.10	$487,011,957.00	$237,857,139.70	$1,020,803.56	$2,281,777.98	$1,260,974.42
34	5.1500%	11.1300%	$215,945,735.80	$478,218,235.40	$226,651,676.10	$972,713.44	$2,101,364.39	$1,128,650.95
35	5.1500%	11.1200%	$205,717,381.70	$469,554,440.40	$215,945,735.80	$926,767.12	$2,067,480.76	$1,140,713.65
36	5.1500%	11.0900%	$195,942,234.50	$424,168,129.10	$205,717,381.70	$882,870.43	$1,963,761.51	$1,080,891.08
37	5.1500%	11.0600%	$195,942,234.50	$416,807,863.80	$195,942,234.50	$840,918.76	$1,806,616.67	$965,697.91
38	5.1500%	11.0300%	$195,942,234.50	$409,505,798.70	$195,942,234.50	$840,918.76	$1,861,168.96	$1,020,250.21
39	5.1500%	11.0000%	$191,188,907.70	$402,378,627.30	$195,942,234.50	$840,918.76	$1,796,022.90	$955,104.14
40	5.1500%	10.9600%	$184,407,233.60	$395,330,904.40	$191,188,907.70	$820,519.06	$1,803,998.45	$983,479.39
41	5.1500%	10.9200%	$177,868,277.20	$388,357,530.20	$184,407,233.60	$791,414.38	$1,733,285.17	$941,870.79
42	5.1500%	10.8700%	$171,563,336.40	$344,448,640.20	$177,868,277.20	$763,351.36	$1,503,569.35	$740,218.00
43	5.1500%	10.8000%	$165,483,255.50	$338,331,257.30	$171,563,336.40	$736,292.65	$1,595,696.61	$859,403.96
44	5.1500%	10.7100%	$159,619,964.50	$332,368,006.60	$165,483,255.50	$710,198.97	$1,476,997.72	$766,798.74
45	5.1500%	10.6300%	$153,965,689.10	$326,459,596.90	$159,619,964.50	$685,035.68	$1,461,319.55	$776,283.86
46	5.1500%	10.5200%	$148,512,932.00	$320,689,297.80	$153,965,689.10	$660,769.42	$1,349,633.86	$688,864.44
47	5.1500%	10.4200%	$143,254,570.40	$314,907,030.60	$148,512,932.00	$637,368.00	$1,332,527.31	$695,159.31

Derivative Summary Report (AAA) For Derivative Account 2

Period	WA Pay Rate Percent	WA Receive Rate Percent	Total Notional Schedule	Total Certificate Balance	Balance Used For Contribution	Outflow	Inflow	Contribution
48	5.1500%	10.3000%	$138,183,722.60	$275,244,043.50	$143,254,570.40	$614,800.86	$1,270,518.41	$655,717.54
49	5.1500%	10.1600%	$133,293,454.80	$270,496,923.30	$138,183,722.60	$593,038.48	$1,169,398.03	$576,359.55
50	5.1500%	10.0000%	$128,577,295.70	$265,781,030.00	$133,293,454.80	$572,051.08	$1,147,960.69	$575,909.62
51	5.1500%	9.8400%	$124,029,007.60	$261,166,868.80	$128,577,295.70	$551,810.89	$1,054,150.95	$502,340.05
52	5.1500%	9.6600%	$119,642,579.30	$256,581,395.80	$124,029,007.60	$532,291.16	$1,031,768.87	$499,477.71
53	5.1500%	9.4900%	$115,412,249.20	$252,040,412.50	$119,642,579.30	$513,466.07	$977,281.61	$463,815.54
54	5.1500%	9.3000%	$111,332,471.10	$215,556,812.00	$115,412,249.20	$495,310.90	$834,571.49	$339,260.59
55	5.1500%	9.0900%	$107,397,769.00	$212,000,381.80	$111,332,471.10	$477,801.86	$871,658.75	$393,856.89
56	5.1500%	8.8800%	$103,602,632.70	$208,513,391.10	$107,397,769.00	$460,915.43	$794,406.33	$333,490.91
57	5.1500%	8.6600%	$99,941,949.37	$205,041,451.90	$103,602,632.70	$444,627.97	$772,721.73	$328,093.77
58	5.1500%	8.4300%	$96,409,952.73	$201,632,788.20	$99,941,949.37	$428,917.53	$702,035.80	$273,118.27
59	5.1500%	8.1700%	$93,000,701.69	$198,266,193.80	$96,409,952.73	$413,759.38	$677,856.46	$264,097.08
60	5.1500%	7.9100%	$89,709,316.33	$161,771,367.80	$93,000,701.69	$399,128.01	$633,669.51	$234,541.49
61	5.1500%	7.6400%	$0.00	$159,231,164.20	$89,709,316.33	$385,002.48	$571,213.21	$186,210.73
62	0.0000%	0.0000%	$0.00	$156,879,396.50	$0.00	$0.00	$0.00	$0.00
63	0.0000%	0.0000%	$0.00	$154,527,861.60	$0.00	$0.00	$0.00	$0.00
64	0.0000%	0.0000%	$0.00	$152,181,570.30	$0.00	$0.00	$0.00	$0.00
65	0.0000%	0.0000%	$0.00	$149,873,483.60	$0.00	$0.00	$0.00	$0.00
66	0.0000%	0.0000%	$0.00	$117,673,906.30	$0.00	$0.00	$0.00	$0.00
67	0.0000%	0.0000%	$0.00	$116,051,059.50	$0.00	$0.00	$0.00	$0.00
68	0.0000%	0.0000%	$0.00	$114,428,698.60	$0.00	$0.00	$0.00	$0.00
69	0.0000%	0.0000%	$0.00	$112,805,909.40	$0.00	$0.00	$0.00	$0.00
70	0.0000%	0.0000%	$0.00	$111,185,780.70	$0.00	$0.00	$0.00	$0.00
71	0.0000%	0.0000%	$0.00	$109,590,977.80	$0.00	$0.00	$0.00	$0.00
72	0.0000%	0.0000%	$0.00	$87,058,168.14	$0.00	$0.00	$0.00	$0.00
73	0.0000%	0.0000%	$0.00	$77,169,718.08	$0.00	$0.00	$0.00	$0.00
74	0.0000%	0.0000%	$0.00	$76,105,958.00	$0.00	$0.00	$0.00	$0.00
75	0.0000%	0.0000%	$0.00	$75,044,837.28	$0.00	$0.00	$0.00	$0.00
76	0.0000%	0.0000%	$0.00	$73,987,496.64	$0.00	$0.00	$0.00	$0.00
77	0.0000%	0.0000%	$0.00	$72,946,459.62	$0.00	$0.00	$0.00	$0.00
78	0.0000%	0.0000%	$0.00	$55,042,433.47	$0.00	$0.00	$0.00	$0.00
79	0.0000%	0.0000%	$0.00	$54,126,636.50	$0.00	$0.00	$0.00	$0.00
80	0.0000%	0.0000%	$0.00	$53,219,049.16	$0.00	$0.00	$0.00	$0.00
81	0.0000%	0.0000%	$0.00	$52,320,099.47	$0.00	$0.00	$0.00	$0.00
82	0.0000%	0.0000%	$0.00	$51,429,960.89	$0.00	$0.00	$0.00	$0.00
83	0.0000%	0.0000%	$0.00	$50,554,462.31	$0.00	$0.00	$0.00	$0.00
84	0.0000%	0.0000%	$0.00	$36,838,073.29	$0.00	$0.00	$0.00	$0.00

TRANCHES

Tranche Name	Tranche Rating	Shadow Rating	Collateral Group	Tranche Type	Bond Size Amount ($)	Bond Size (%)	Notional Balance ($)	Notional (%) Dependency	Coupon	Bond Margin	Bond Insured	Increase Tranche Balance By Net Deferred Interest	Index	Inverse	Adjustable Interest Type	NAS Shifting (%)	For Optimization Only: Min. Bond Size (%)	Max. Bond Size (%)
A-1	AAA		1		$155,859,316.22	16.4300%				0.1500%		Y	1 Mo. LIBOR		Y			
A-2A	AAA		2		$281,836,901.09	29.7100%				0.0500%		Y	1 Mo. LIBOR		Y			
A-2B	AAA		2		$282,500,939.57	29.7800%				0.1500%		Y	1 Mo. LIBOR		Y			
A-2C	AAA		2		$18,308,489.37	1.9300%				0.2500%		Y	1 Mo. LIBOR		Y			
M1	AA+		1|2		$39,367,995.27	4.1500%				0.3100%		Y	1 Mo. LIBOR		Y			
M2	AA		1|2		$44,111,127.23	4.6500%				0.3300%		Y	1 Mo. LIBOR		Y			
M3	AA-		1|2		$14,229,395.88	1.5000%				0.3500%		Y	1 Mo. LIBOR		Y			
M4	A+		1|2		$16,126,648.67	1.7000%				0.4100%		Y	1 Mo. LIBOR		Y			
M5	A		1|2		$16,600,961.86	1.7500%				0.4300%		Y	1 Mo. LIBOR		Y			
M6	A-		1|2		$10,909,203.51	1.1500%				0.4900%		Y	1 Mo. LIBOR		Y			
M7	BBB+		1|2		$9,960,577.12	1.0500%				0.9500%		Y	1 Mo. LIBOR		Y			
M8	BBB		1|2		$8,537,637.53	0.9000%				1.1000%		Y	1 Mo. LIBOR		Y			
M9	BBB-		1|2		$11,857,829.90	1.2500%				2.0000%		Y	1 Mo. LIBOR		Y			
M10	BB+		1|2		$13,755,082.69	1.4500%				2.5000%		Y	1 Mo. LIBOR		Y			
M11	BB		1|2		$10,909,203.51	1.1500%				2.5000%		Y	1 Mo. LIBOR		Y			

Total Certificate Balance($): $934,871,309.42

OC Accounts Information

Account :	OC_Account_1
Initial OC ($) :	$13,755,082.68
Initial OC(%):	1.4500%
Target OC ($) :	$13,755,082.69
Target OC (%) :	1.4500%

For Optimization Only :

Min Initial OC(%) :	
Min Target OC(%) :	

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v6 swap cap
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REPLINES

S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes

Repline ID	Current Balance	Original Gross WAC	Current Gross WAC	Original Amortization Term To Maturity	Remaining Amortization Term To Maturity	Remaining Payment Term	Original IO Loan Payment Term	Original Teaser Period	CPR Vector	CPR Adjustment	Begin CPR	End CPR	CPR Ramp Term	Draw Rate	Loss Coverage Group	Collateral Group	Product Description	Lien Position	Loan Type	Negative Amortization Indicator	Interest Rate Adj. Frequency	Payment Adjustment Frequency	Initial Minimum Payment Period	Recast Period	WA Margin	WA 1st Adjust Cap	WA Periodic Cap	Annual Payment Cap
Aggregates :-	$948,626,392.10	842.4877%	8.4249%	412	410	357	11	0			0.0000%	0.0000%	0	0.0000%						No	6	12	0	0	6.1890%	1.9435%	1.4989%	7.5000%
1	$5,407,807.89	856.5000%	8.5650%	480	479	359	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1880%	1.9290%	1.5000%	7.5000%
2	$299,193.27	940.0000%	9.4000%	480	479	359	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.3000%	2.0000%	1.5000%	7.5000%
3	$173,567.58	945.0000%	9.4500%	480	479	359	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.3000%	2.0000%	1.5000%	7.5000%
4	$597,328.60	823.7000%	8.2370%	480	478	358	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.0270%	2.0000%	1.5000%	7.5000%
5	$356,204.80	854.6000%	8.5460%	480	479	359	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.0420%	2.0000%	1.5000%	7.5000%
6	$723,300.47	814.9000%	8.1490%	480	479	359	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1820%	2.0000%	1.5000%	7.5000%
7	$4,055,137.01	769.7000%	7.6970%	480	479	359	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1300%	1.9620%	1.5000%	7.5000%
8	$12,966,980.50	875.1000%	8.7510%	480	479	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.2940%	1.9320%	1.5000%	7.5000%
9	$751,689.20	024.6000%	10.2460%	480	479	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.5160%	2.0000%	1.5000%	7.5000%
10	$924,862.12	923.4000%	9.2340%	480	479	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.0390%	2.0000%	1.5000%	7.5000%
11	$1,573,269.71	946.0000%	9.4600%	480	479	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.4670%	2.0000%	1.5000%	7.5000%
12	$3,378,353.26	894.4000%	8.9440%	480	479	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.2650%	2.0000%	1.5000%	7.5000%
13	$3,627,658.27	858.6000%	8.5860%	480	479	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.4020%	1.9770%	1.5000%	7.5000%
14	$424,319.35	809.8000%	8.0980%	480	479	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.0500%	1.9160%	1.5000%	7.5000%
15	$33,365,639.70	826.0000%	8.2600%	480	479	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.3240%	1.9810%	1.5000%	7.5000%
16	$341,939.65	963.8000%	9.6380%	480	479	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			5.9500%	2.0000%	1.5000%	7.5000%
17	$1,590,980.77	875.5000%	8.7550%	360	359	359	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1390%	1.9090%	1.5000%	7.5000%
18	$764,373.84	910.6000%	9.1060%	360	359	359	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.0220%	1.9150%	1.5000%	7.5000%
19	$68,363.02	905.0000%	9.0500%	360	359	359	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			5.9500%	2.0000%	1.5000%	7.5000%
20	$109,531.70	836.3000%	8.3630%	360	359	359	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1500%	2.0000%	1.5000%	7.5000%
21	$1,531,507.02	871.2000%	8.7120%	360	359	359	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1700%	2.0000%	1.5000%	7.5000%
22	$1,942,945.96	843.6000%	8.4360%	360	359	359	60		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			6.0770%	1.9170%	1.5000%	7.5000%
23	$269,450.00	835.0000%	8.3500%	360	359	359	60		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			6.3000%	2.0000%	1.5000%	7.5000%
24	$564,000.00	804.5000%	8.0450%	360	359	359	60		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			5.9760%	2.0000%	1.5000%	7.5000%
25	$153,000.00	887.5000%	8.8750%	360	359	359	60		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			6.0500%	2.0000%	1.5000%	7.5000%
26	$902,000.00	793.1000%	7.9310%	360	359	359	60		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			6.1980%	2.0000%	1.5000%	7.5000%
27	$4,546,617.22	786.5000%	7.8650%	360	359	359	60		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			6.1570%	2.0000%	1.5000%	7.5000%
28	$1,201,511.98	828.7000%	8.2870%	360	359	359	60		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			6.0980%	1.9700%	1.5000%	7.5000%
29	$137,600.00	790.0000%	7.9000%	360	359	359	60		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			6.0500%	2.0000%	1.5000%	7.5000%
30	$119,120.00	850.0000%	8.5000%	360	359	359	60		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			6.0500%	2.0000%	1.5000%	7.5000%
31	$419,300.00	712.9000%	7.1290%	360	359	359	60		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			6.0020%	2.0000%	1.5000%	7.5000%
32	$4,910,347.69	763.8000%	7.6380%	360	358	358	60		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			6.0620%	1.8810%	1.5000%	7.5000%
33	$243,000.00	755.0000%	7.5500%	360	359	359	60		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			6.0500%	2.0000%	1.5000%	7.5000%
34	$9,992,802.25	908.8000%	9.0880%	360	359	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.2600%	1.9320%	1.4850%	7.5000%
35	$974,250.96	891.0000%	8.9100%	360	359	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.4030%	2.0000%	1.5000%	7.5000%
36	$779,538.18	868.4000%	8.6840%	360	359	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.7680%	2.0000%	1.5000%	7.5000%
37	$3,834,236.73	952.6000%	9.5260%	360	359	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.3200%	1.9300%	1.5000%	7.5000%
38	$1,744,335.69	902.6000%	9.0260%	360	359	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.2330%	1.9830%	1.5000%	7.5000%
39	$53,974.67	972.5000%	9.7250%	360	359	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.0500%	2.0000%	1.5000%	7.5000%
40	$1,675,917.18	871.7000%	8.7170%	360	359	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.5070%	2.0000%	1.5000%	7.5000%
41	$944,946.07	899.1000%	8.9910%	360	359	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.3070%	2.0000%	1.5000%	7.5000%
42	$73,470.76	899.0000%	8.9900%	360	359	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.0500%	2.0000%	1.5000%	7.5000%
43	$12,263,073.63	846.6000%	8.4660%	360	359	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.2590%	1.9760%	1.5000%	7.5000%
44	$231,652.84	747.5000%	7.4750%	360	358	358	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.0500%	1.5000%	1.5000%	7.5000%
45	$306,319.48	955.0000%	9.5500%	480	479	359	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.1500%	2.0000%	1.5000%	7.5000%
46	$299,108.82	875.0000%	8.7500%	480	478	358	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.0500%	2.0000%	1.5000%	7.5000%
47	$225,792.30	776.8000%	7.7680%	480	478	358	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			5.9500%	1.7740%	1.5000%	7.5000%
48	$4,650,769.13	876.3000%	8.7630%	480	478	358	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.3020%	2.0000%	1.5000%	7.5000%
49	$123,202.38	935.0000%	9.3500%	480	478	358	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.7500%	2.0000%	1.5000%	7.5000%
50	$235,751.10	910.0000%	9.1000%	480	479	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.0500%	2.0000%	1.5000%	7.5000%
51	$1,656,044.66	768.3000%	7.6830%	480	479	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.3020%	2.0000%	1.5000%	7.5000%
52	$271,872.52	870.0000%	8.7000%	480	478	358	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.7000%	2.0000%	1.5000%	7.5000%

Citigroup Mortgage Loan Trust
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REPLINES

S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes

Repline ID	Current Balance	Original Gross WAC	Current Gross WAC	Original Amortization Term To Maturity	Remaining Amortization Term To Maturity	Remaining Payment Term	Original IO Loan Payment Term	Original Teaser Period	CPR Vector	CPR Adjustment	Begin CPR	End CPR	CPR Ramp Term	Draw Rate	Loss Coverage Group	Collateral Group	Product Description	Lien Position	Loan Type	Negative Amortization Indicator	Interest Rate Adj. Frequency	Payment Adjustment Frequency	Initial Minimum Payment Period	Recast Period	WA Margin	WA 1st Adjust Cap	WA Periodic Cap	Annual Payment Cap
Aggregates :-	$948,626,392.10	842.4877%	8.4249%	412	410	357	11	0			0.0000%	0.0000%	0	0.0000%						No	6	12	0	0	6.1890%	1.9435%	1.4989%	7.5000%
53	$236,926.48	906.9000%	9.0690%	480	479	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.1180%	2.0000%	1.5000%	7.5000%
54	$144,936.42	892.5000%	8.9250%	480	478	358	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.0500%	2.0000%	1.5000%	7.5000%
55	$125,969.25	855.0000%	8.5500%	480	479	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.2500%	2.0000%	1.5000%	7.5000%
56	$62,986.84	907.5000%	9.0750%	480	479	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			5.9500%	2.0000%	1.5000%	7.5000%
57	$3,674,188.60	847.4000%	8.4740%	480	478	358	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.1620%	2.0000%	1.5000%	7.5000%
58	$142,433.48	875.0000%	8.7500%	480	478	358	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			5.9500%	2.0000%	1.5000%	7.5000%
59	$1,253,269.99	851.0000%	8.5100%	360	358	358	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.2390%	2.0000%	1.5000%	7.5000%
60	$207,873.98	850.0000%	8.5000%	360	359	359	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			5.9500%	2.0000%	1.5000%	7.5000%
61	$472,418.63	688.2000%	6.8820%	360	359	359	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.1420%	2.0000%	1.5000%	7.5000%
62	$147,875.66	687.5000%	6.8750%	360	359	359	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.5000%	2.0000%	1.5000%	7.5000%
63	$448,596.48	890.5000%	8.9050%	360	358	358	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.0600%	2.0000%	1.5000%	7.5000%
64	$477,377.61	806.1000%	8.0610%	360	359	359	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.0500%	2.0000%	1.5000%	7.5000%
65	$134,835.00	847.5000%	8.4750%	360	358	358	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.3000%	2.0000%	1.5000%	7.5000%
66	$786,789.50	768.6000%	7.6860%	360	359	359	0		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.2490%	2.0000%	1.5000%	7.5000%
67	$1,057,014.51	831.3000%	8.3130%	360	359	359	60		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM(IO)	No	6	12			6.1500%	2.0000%	1.5000%	7.5000%
68	$411,752.00	967.1000%	9.6710%	360	359	359	60		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM(IO)	No	6	12			6.3220%	2.0000%	1.5000%	7.5000%
69	$280,000.00	730.0000%	7.3000%	360	359	359	60		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM(IO)	No	6	12			6.1500%	2.0000%	1.5000%	7.5000%
70	$260,000.00	752.5000%	7.5250%	360	359	359	60		S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM(IO)	No	6	12			5.9500%	2.0000%	1.5000%	7.5000%
71	$283,500.00	915.0000%	9.1500%	360	359	359	60		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM(IO)	No	6	12			6.3000%	2.0000%	1.5000%	7.5000%
72	$216,000.00	799.0000%	7.9900%	360	359	359	60		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM(IO)	No	6	12			5.9500%	2.0000%	1.5000%	7.5000%
73	$206,500.00	712.5000%	7.1250%	360	359	359	60		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM(IO)	No	6	12			6.0500%	2.0000%	1.5000%	7.5000%
74	$1,100,000.00	715.0000%	7.1500%	360	359	359	60		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM(IO)	No	6	12			6.2190%	2.0000%	1.5000%	7.5000%
75	$4,338,394.67	903.8000%	9.0380%	360	358	358	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.3030%	1.9500%	1.4900%	7.5000%
76	$210,873.78	748.1000%	7.4810%	360	358	358	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.1440%	2.0000%	1.5000%	7.5000%
77	$124,904.88	737.5000%	7.3750%	360	359	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.0500%	2.0000%	1.5000%	7.5000%
78	$903,432.13	852.2000%	8.5220%	360	358	358	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.7090%	2.0000%	1.5000%	7.5000%
79	$148,272.17	735.0000%	7.3500%	360	358	358	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.0500%	2.0000%	1.5000%	7.5000%
80	$1,032,108.86	906.6000%	9.0660%	360	359	359	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.2670%	2.0000%	1.5000%	7.5000%
81	$159,272.32	919.7000%	9.1970%	360	357	357	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.0500%	1.6740%	1.5000%	7.5000%
82	$367,363.48	919.0000%	9.1900%	360	357	357	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.3240%	1.7340%	1.5000%	7.5000%
83	$2,557,504.66	875.4000%	8.7540%	360	358	358	0		S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.3620%	1.9810%	1.5000%	7.5000%
84	$49,507.20	994.0000%	9.9400%	120	118	118	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
85	$105,912.15	782.5000%	7.8250%	120	119	119	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
86	$79,198.53	972.5000%	9.7250%	180	176	176	0		S&P CPR	S&P Adj					1	1	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
87	$567,360.61	707.5000%	7.0750%	180	179	179	0		S&P CPR	S&P Adj					1	1	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
88	$126,398.96	027.4000%	10.2740%	180	178	178	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
89	$134,219.23	947.0000%	9.4700%	180	179	179	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
90	$283,756.74	930.2000%	9.3020%	180	178	178	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
91	$198,125.85	833.2000%	8.3320%	180	179	179	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
92	$420,122.20	790.6000%	7.9060%	240	238	238	0		S&P CPR	S&P Adj					1	1	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
93	$55,132.91	061.5000%	10.6150%	240	239	239	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
94	$183,416.49	730.0000%	7.3000%	240	238	238	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
95	$99,595.85	699.0000%	6.9900%	240	238	238	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
96	$36,095.91	935.0000%	9.3500%	240	238	238	0		S&P CPR	S&P Adj					1	1	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
97	$79,768.27	010.0000%	10.1000%	240	238	238	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
98	$94,249.86	657.5000%	6.5750%	300	298	298	0		S&P CPR	S&P Adj					1	1	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
99	$379,534.60	705.0000%	7.0500%	300	299	299	0		S&P CPR	S&P Adj					1	1	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
100	$1,961,440.29	737.8000%	7.3780%	360	358	358	0		S&P CPR	S&P Adj					1	1	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
101	$134,797.99	747.5000%	7.4750%	360	358	358	0		S&P CPR	S&P Adj					1	1	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
102	$175,871.98	760.0000%	7.6000%	360	359	359	0		S&P CPR	S&P Adj					1	1	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
103	$476,156.93	882.1000%	8.8210%	360	358	358	0		S&P CPR	S&P Adj					1	1	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
104	$739,079.37	782.3000%	7.8230%	360	358	358	0		S&P CPR	S&P Adj					1	1	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%

REPLINES

S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes

Repline ID	Current Balance	Original Gross WAC	Current Gross WAC	Original Amortization Term To Maturity	Remaining Amortization Term To Maturity	Remaining Payment Term	Original IO Loan Payment Term	Original Teaser Period	CPR Vector	CPR Adjustment	Begin CPR	End CPR	CPR Ramp Term	Draw Rate	Loss Coverage Group	Collateral Group	Product Description	Lien Position	Loan Type	Negative Amortization Indicator	Interest Rate Adj. Frequency	Payment Adjustment Frequency	Initial Minimum Payment Period	Recast Period	WA Margin	WA 1st Adjust Cap	WA Periodic Cap	Annual Payment Cap
Aggregates :-	$948,626,392.10	842.4877%	8.4249%	412	410	357	11	0			0.0000%	0.0000%	0	0.0000%						No	6	12	0	0	6.1890%	1.9435%	1.4989%	7.5000%
105	$89,918.63	650.0000%	6.5000%	360	359	359	0		S&P CPR	S&P Adj					1	1	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
106	$112,122.78	787.5000%	7.8750%	360	359	359	0		S&P CPR	S&P Adj					1	1	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
107	$3,110,077.85	698.2000%	6.9820%	360	359	359	0		S&P CPR	S&P Adj					1	1	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
108	$301,817.31	684.8000%	6.8480%	360	358	358	0		S&P CPR	S&P Adj					1	1	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
109	$6,051,676.87	903.8000%	9.0380%	360	358	358	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
110	$246,635.88	755.0000%	7.5500%	360	358	358	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
111	$1,799,558.25	733.2000%	7.3320%	360	359	359	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
112	$288,266.17	865.7000%	8.6570%	360	359	359	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
113	$101,521.91	732.5000%	7.3250%	360	359	359	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
114	$1,059,993.85	961.6000%	9.6160%	360	358	358	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
115	$697,207.44	867.4000%	8.6740%	360	358	358	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
116	$59,453.50	1060.0000%	10.6000%	360	358	358	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
117	$942,423.70	804.8000%	8.0480%	360	358	358	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
118	$269,776.49	695.0000%	6.9500%	360	359	359	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
119	$7,192,453.39	830.2000%	8.3020%	360	359	359	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
120	$440,552.62	1094.9000%	10.9490%	360	358	358	0		S&P CPR	S&P Adj					1	1	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
121	$108,678.75	1020.1000%	10.2010%	360	357	357	0		S&P CPR	S&P Adj					1	1	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
122	$30,455.58	1048.6000%	10.4860%	360	358	358	0		S&P CPR	S&P Adj					1	1	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
123	$265,786.90	973.6000%	9.7360%	360	358	358	0		S&P CPR	S&P Adj					1	1	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
124	$445,897.60	999.0000%	9.9900%	360	358	358	0		S&P CPR	S&P Adj					1	1	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
125	$2,612,588.61	1170.6000%	11.7060%	360	358	358	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
126	$61,562.68	1184.0000%	11.8400%	360	358	358	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
127	$79,953.97	1200.0000%	12.0000%	360	358	358	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
128	$108,875.91	1133.3000%	11.3330%	360	357	357	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
129	$184,665.77	1196.0000%	11.9600%	360	358	358	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
130	$139,663.60	1044.0000%	10.4400%	360	358	358	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
131	$905,709.47	1164.5000%	11.6450%	360	358	358	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
132	$100,541.37	1197.0000%	11.9700%	360	358	358	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
133	$30,222.59	1200.0000%	12.0000%	360	358	358	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
134	$49,544.09	1095.0000%	10.9500%	360	358	358	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
135	$119,051.15	1024.0000%	10.2400%	360	357	357	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
136	$280,896.52	1124.1000%	11.2410%	360	358	358	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
137	$367,855.81	690.0000%	6.9000%	480	479	359	0		S&P CPR	S&P Adj					1	1	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
138	$228,361.84	735.0000%	7.3500%	480	477	357	0		S&P CPR	S&P Adj					1	1	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
139	$141,157.57	900.0000%	9.0000%	480	476	356	0		S&P CPR	S&P Adj					1	1	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
140	$398,754.24	829.6000%	8.2960%	480	479	359	0		S&P CPR	S&P Adj					1	1	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
141	$2,144,160.10	707.7000%	7.0770%	480	478	358	0		S&P CPR	S&P Adj					1	1	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
142	$1,526,878.17	841.1000%	8.4110%	480	479	359	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
143	$279,139.35	895.9000%	8.9590%	480	479	359	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
144	$1,799,302.40	755.3000%	7.5530%	480	479	359	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
145	$784,955.40	784.6000%	7.8460%	480	478	358	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
146	$115,892.08	875.0000%	8.7500%	480	476	356	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
147	$410,883.29	855.1000%	8.5510%	480	479	359	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
148	$436,310.14	782.7000%	7.8270%	480	478	358	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
149	$5,973,235.32	737.5000%	7.3750%	480	478	358	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
150	$157,815.88	725.0000%	7.2500%	480	475	355	0		S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
151	$24,214,688.33	864.7000%	8.6470%	480	479	359	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1200%	1.9580%	1.5000%	7.5000%
152	$199,941.45	792.5000%	7.9250%	480	479	359	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			5.9500%	2.0000%	1.5000%	7.5000%
153	$318,457.44	1055.0000%	10.5500%	480	479	359	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.3000%	2.0000%	1.5000%	7.5000%
154	$1,272,430.60	803.2000%	8.0320%	480	479	359	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1650%	2.0000%	1.5000%	7.5000%
155	$771,263.47	793.1000%	7.9310%	480	479	359	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1590%	2.0000%	1.5000%	7.5000%
156	$1,402,074.20	781.6000%	7.8160%	480	479	359	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1420%	2.0000%	1.5000%	7.5000%

REPLINES

Repline ID	Current Balance	Original Gross WAC	Current Gross WAC	Original Amortization Term To Maturity	Remaining Amortization Term To Maturity	Remaining Payment Term	Original IO Loan Payment Term	Original Teaser Period	CPR Vector	CPR Adjustment	Begin CPR	End CPR	CPR Ramp Term	Draw Rate	Loss Coverage Group	Collateral Group	Product Description	Lien Position	Loan Type	Negative Amortization Indicator	Interest Rate Adj. Frequency	Payment Adjustment Frequency	Initial Minimum Payment Period	Recast Period	WA Margin	WA 1st Adjust Cap	WA Periodic Cap	Annual Payment Cap
Aggregates :-	$948,626,392.10	842.4877%	8.4249%	412	410	357	11	0			0.0000%	0.0000%	0	0.0000%						No	6	12	0	0	6.1890%	1.9435%	1.4989%	7.5000%
157	$2,512,399.30	734.9000%	7.3490%	480	479	359	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.0850%	2.0000%	1.5000%	7.5000%
158	$1,144,610.72	832.9000%	8.3290%	480	478	358	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.0670%	2.0000%	1.5000%	7.5000%
159	$739,628.38	903.1000%	9.0310%	480	478	358	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.2540%	2.0000%	1.5000%	7.5000%
160	$41,768,737.28	772.7000%	7.7270%	480	479	359	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1390%	1.9760%	1.5000%	7.5000%
161	$42,391,757.59	898.7000%	8.9870%	480	479	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.2590%	1.9510%	1.5000%	7.5000%
162	$424,941.06	836.3000%	8.3630%	480	479	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.0630%	2.0000%	1.5000%	7.5000%
163	$900,715.15	769.3000%	7.6930%	480	479	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.0720%	2.0000%	1.5000%	7.5000%
164	$6,792,367.48	905.5000%	9.0550%	480	479	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.2390%	1.9760%	1.5000%	7.5000%
165	$4,043,822.39	952.7000%	9.5270%	480	478	358	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.2220%	1.8790%	1.5000%	7.5000%
166	$5,807,002.96	866.0000%	8.6600%	480	479	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1560%	1.9930%	1.5000%	7.5000%
167	$146,961.92	835.4000%	8.3540%	480	479	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.0070%	2.0000%	1.5000%	7.5000%
168	$7,441,679.30	847.7000%	8.4770%	480	479	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.2390%	2.0000%	1.5000%	7.5000%
169	$3,238,623.34	881.6000%	8.8160%	480	479	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1930%	1.9650%	1.5000%	7.5000%
170	$100,644,522.72	823.7000%	8.2370%	480	479	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.2130%	1.9750%	1.5000%	7.5000%
171	$1,488,861.10	818.8000%	8.1880%	480	479	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.2510%	2.0000%	1.5000%	7.5000%
172	$10,979,264.40	886.7000%	8.8670%	360	358	358	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1810%	1.9160%	1.4900%	7.5000%
173	$247,263.17	965.0000%	9.6500%	360	358	358	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.3000%	2.0000%	1.5000%	7.5000%
174	$2,607,244.07	802.8000%	8.0280%	360	358	358	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1250%	1.8730%	1.5000%	7.5000%
175	$948,922.13	894.0000%	8.9400%	360	359	359	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1900%	2.0000%	1.5000%	7.5000%
176	$614,661.22	984.8000%	9.8480%	360	358	358	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.2430%	2.0000%	1.5000%	7.5000%
177	$1,339,068.32	764.9000%	7.6490%	360	357	357	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.0990%	1.7080%	1.5000%	7.5000%
178	$259,833.35	822.5000%	8.2250%	360	359	359	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.3000%	2.0000%	1.5000%	7.5000%
179	$292,333.00	880.0000%	8.8000%	360	359	359	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.3000%	2.0000%	1.5000%	7.5000%
180	$13,857,038.90	774.9000%	7.7490%	360	359	359	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1550%	1.9380%	1.5000%	7.5000%
181	$200,661.30	687.5000%	6.8750%	360	358	358	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			5.9500%	2.0000%	1.5000%	7.5000%
182	$6,407,194.51	830.3000%	8.3030%	360	358	358	60		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			6.0170%	1.9030%	1.5000%	7.5000%
183	$1,207,078.16	761.7000%	7.6170%	360	359	359	60		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			5.9230%	2.0000%	1.5000%	7.5000%
184	$1,593,200.00	761.8000%	7.6180%	360	358	358	60		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			6.0350%	1.7760%	1.5000%	7.5000%
185	$366,400.00	766.3000%	7.6630%	360	359	359	60		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			6.1020%	2.0000%	1.5000%	7.5000%
186	$19,007,240.77	743.6000%	7.4360%	360	358	358	60		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			6.0680%	1.9180%	1.5000%	7.5000%
187	$16,626,698.70	843.5000%	8.4350%	360	358	358	60		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			6.0810%	1.7740%	1.5000%	7.5000%
188	$6,933,779.00	826.2000%	8.2620%	360	357	357	60		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			6.0300%	1.7320%	1.5000%	7.5000%
189	$662,600.00	827.5000%	8.2750%	360	358	358	60		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			5.9300%	1.6730%	1.5000%	7.5000%
190	$3,417,759.99	784.9000%	7.8490%	360	357	357	60		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			5.9950%	1.7250%	1.5000%	7.5000%
191	$4,066,784.03	767.9000%	7.6790%	360	358	358	60		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			6.0930%	1.8570%	1.5000%	7.5000%
192	$2,140,719.96	790.3000%	7.9030%	360	358	358	60		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			6.0300%	1.7050%	1.5000%	7.5000%
193	$68,145,365.16	777.8000%	7.7780%	360	358	358	60		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			6.0860%	1.8510%	1.5000%	7.5000%
194	$840,000.00	750.0000%	7.5000%	360	357	357	60		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			5.9900%	1.8000%	1.5000%	7.5000%
195	$30,229,851.91	924.2000%	9.2420%	360	359	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.3300%	1.9140%	1.4900%	7.5000%
196	$933,434.31	888.4000%	8.8840%	360	359	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.3180%	2.0000%	1.5000%	7.5000%
197	$183,872.73	785.0000%	7.8500%	360	359	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.3000%	2.0000%	1.5000%	7.5000%
198	$356,842.06	1000.0000%	10.0000%	360	359	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			5.9500%	2.0000%	1.5000%	7.5000%
199	$7,408,116.54	904.0000%	9.0400%	360	359	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1670%	1.9210%	1.5000%	7.5000%
200	$4,812,126.08	912.7000%	9.1270%	360	359	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1630%	1.9380%	1.5000%	7.5000%
201	$4,356,748.29	868.0000%	8.6800%	360	359	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1630%	1.9880%	1.5000%	7.5000%
202	$230,353.51	843.3000%	8.4330%	360	359	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			5.9910%	2.0000%	1.5000%	7.5000%
203	$3,541,851.83	846.6000%	8.4660%	360	359	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1960%	2.0000%	1.5000%	7.5000%
204	$2,094,986.66	865.3000%	8.6530%	360	359	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.2850%	2.0000%	1.5000%	7.5000%
205	$491,669.20	799.0000%	7.9900%	360	359	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.3000%	2.0000%	1.5000%	7.5000%
206	$40,661,481.49	857.2000%	8.5720%	360	359	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.2100%	1.9540%	1.5000%	7.5000%
207	$1,008,406.53	882.4000%	8.8240%	360	359	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.4600%	2.0000%	1.5000%	7.5000%
208	$5,834,323.68	791.1000%	7.9110%	480	479	359	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.1260%	2.0000%	1.5000%	7.5000%

REPLINES

S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes

Repline ID	Current Balance	Original Gross WAC	Current Gross WAC	Original Amortization Term To Maturity	Remaining Amortization Term To Maturity	Remaining Payment Term	Original IO Loan Payment Term	Original Teaser Period	CPR Vector	CPR Adjustment	Begin CPR	End CPR	CPR Ramp Term	Draw Rate	Loss Coverage Group	Collateral Group	Product Description	Lien Position	Loan Type	Negative Amortization Indicator	Interest Rate Adj. Frequency	Payment Adjustment Frequency	Initial Minimum Payment Period	Recast Period	WA Margin	WA 1st Adjust Cap	WA Periodic Cap	Annual Payment Cap
Aggregates :-	$948,626,392.10	842.4877%	8.4249%	412	410	357	11	0			0.0000%	0.0000%	0	0.0000%						No	6	12	0	0	6.1890%	1.9435%	1.4989%	7.5000%
209	$2,812,852.18	775.8000%	7.7580%	480	479	359	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.0250%	2.0000%	1.5000%	7.5000%
210	$197,114.49	751.4000%	7.5140%	480	478	358	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.0310%	2.0000%	1.5000%	7.5000%
211	$223,841.56	727.5000%	7.2750%	480	478	358	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.3000%	2.0000%	1.5000%	7.5000%
212	$173,152.77	817.0000%	8.1700%	480	479	359	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.1500%	2.0000%	1.5000%	7.5000%
213	$4,368,813.72	737.6000%	7.3760%	480	478	358	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.1600%	1.9590%	1.5000%	7.5000%
214	$8,145,569.01	885.1000%	8.8510%	480	478	358	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.2300%	1.9820%	1.5000%	7.5000%
215	$1,225,459.01	808.8000%	8.0880%	480	478	358	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			5.9810%	2.0000%	1.5000%	7.5000%
216	$2,136,077.26	821.5000%	8.2150%	480	479	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.1840%	2.0000%	1.5000%	7.5000%
217	$213,188.91	800.0000%	8.0000%	480	479	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.0500%	2.0000%	1.5000%	7.5000%
218	$355,007.28	851.7000%	8.5170%	480	479	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.2460%	2.0000%	1.5000%	7.5000%
219	$1,396,903.14	896.4000%	8.9640%	480	479	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.3250%	2.0000%	1.5000%	7.5000%
220	$741,392.14	850.9000%	8.5090%	480	478	358	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.1420%	2.0000%	1.5000%	7.5000%
221	$124,398.56	912.5000%	9.1250%	480	478	358	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.3000%	2.0000%	1.5000%	7.5000%
222	$856,902.12	875.4000%	8.7540%	480	479	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.2080%	2.0000%	1.5000%	7.5000%
223	$124,348.58	912.5000%	9.1250%	480	478	358	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.3000%	2.0000%	1.5000%	7.5000%
224	$9,121,194.76	789.4000%	7.8940%	480	478	358	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.2210%	2.0000%	1.5000%	7.5000%
225	$464,563.67	670.0000%	6.7000%	480	478	358	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.2500%	2.0000%	1.5000%	7.5000%
226	$3,338,979.33	902.9000%	9.0290%	360	358	358	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.2420%	2.0000%	1.5000%	7.5000%
227	$218,243.08	866.3000%	8.6630%	360	358	358	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.0500%	2.0000%	1.5000%	7.5000%
228	$382,298.76	726.5000%	7.2650%	360	359	359	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			5.9640%	2.0000%	1.5000%	7.5000%
229	$1,352,656.76	606.2000%	6.0620%	360	358	358	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.1230%	2.0000%	1.5000%	7.5000%
230	$202,096.50	986.3000%	9.8630%	360	358	358	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.1990%	2.0000%	1.5000%	7.5000%
231	$427,658.88	893.9000%	8.9390%	360	359	359	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.2030%	2.0000%	1.5000%	7.5000%
232	$324,551.80	797.0000%	7.9700%	360	358	358	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.3000%	2.0000%	1.5000%	7.5000%
233	$1,718,966.90	784.3000%	7.8430%	360	359	359	0		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.0840%	2.0000%	1.5000%	7.5000%
234	$815,599.98	810.5000%	8.1050%	360	358	358	60		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM(IO)	No	6	12			5.9930%	2.0000%	1.5000%	7.5000%
235	$1,786,999.99	726.5000%	7.2650%	360	358	358	60		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM(IO)	No	6	12			6.0180%	2.0000%	1.5000%	7.5000%
236	$310,400.00	747.5000%	7.4750%	360	359	359	60		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM(IO)	No	6	12			6.0500%	2.0000%	1.5000%	7.5000%
237	$278,100.00	867.5000%	8.6750%	360	359	359	60		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM(IO)	No	6	12			6.3000%	2.0000%	1.5000%	7.5000%
238	$3,303,160.00	649.6000%	6.4960%	360	359	359	60		S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM(IO)	No	6	12			6.0790%	2.0000%	1.5000%	7.5000%
239	$5,067,692.77	796.9000%	7.9690%	360	358	358	60		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM(IO)	No	6	12			6.0910%	2.0000%	1.5000%	7.5000%
240	$263,840.00	839.5000%	8.3950%	360	359	359	60		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM(IO)	No	6	12			6.0500%	2.0000%	1.5000%	7.5000%
241	$3,646,279.98	768.8000%	7.6880%	360	358	358	60		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM(IO)	No	6	12			6.0210%	2.0000%	1.5000%	7.5000%
242	$657,602.00	743.3000%	7.4330%	360	358	358	60		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM(IO)	No	6	12			6.0210%	2.0000%	1.5000%	7.5000%
243	$979,800.00	790.4000%	7.9040%	360	359	359	60		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM(IO)	No	6	12			5.9800%	2.0000%	1.5000%	7.5000%
244	$6,171,699.41	780.1000%	7.8010%	360	358	358	60		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM(IO)	No	6	12			6.1380%	1.9330%	1.5000%	7.5000%
245	$9,407,986.16	888.5000%	8.8850%	360	359	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.2780%	1.9440%	1.4790%	7.5000%
246	$428,082.89	898.5000%	8.9850%	360	358	358	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.5190%	2.0000%	1.5000%	7.5000%
247	$789,862.42	872.9000%	8.7290%	360	359	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.2520%	2.0000%	1.5000%	7.5000%
248	$2,075,953.04	754.0000%	7.5400%	360	358	358	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.1790%	2.0000%	1.5000%	7.5000%
249	$606,901.78	845.8000%	8.4580%	360	358	358	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.5680%	1.8350%	1.5000%	7.5000%
250	$1,853,071.17	880.3000%	8.8030%	360	358	358	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.3480%	2.0000%	1.5000%	7.5000%
251	$2,530,815.56	879.3000%	8.7930%	360	358	358	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.2780%	2.0000%	1.5000%	7.5000%
252	$481,798.00	822.5000%	8.2250%	360	358	358	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.3660%	2.0000%	1.5000%	7.5000%
253	$532,451.60	861.2000%	8.6120%	360	358	358	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.0690%	2.0000%	1.5000%	7.5000%
254	$666,614.85	967.5000%	9.6750%	360	358	358	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.3000%	2.0000%	1.5000%	7.5000%
255	$11,546,048.31	823.5000%	8.2350%	360	358	358	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.1910%	1.9770%	1.5000%	7.5000%
256	$171,859.71	702.5000%	7.0250%	360	359	359	0		S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.0500%	2.0000%	1.5000%	7.5000%
257	$102,020.16	740.0000%	7.4000%	120	119	119	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
258	$148,924.96	680.0000%	6.8000%	120	119	119	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
259	$66,820.37	797.5000%	7.9750%	180	177	177	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
260	$283,485.84	672.2000%	6.7220%	180	178	178	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%

Citigroup Mortgage Loan Trust
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S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes

REPLINES

Repline ID	Current Balance	Original Gross WAC	Current Gross WAC	Original Amortization Term To Maturity	Remaining Amortization Term To Maturity	Remaining Payment Term	Original IO Loan Payment Term	Original Teaser Period	CPR Vector	CPR Adjustment	Begin CPR	End CPR	CPR Ramp Term	Draw Rate	Loss Coverage Group	Collateral Group	Product Description	Lien Position	Loan Type	Negative Amortization Indicator	Interest Rate Adj. Frequency	Payment Adjustment Frequency	Initial Minimum Payment Period	Recast Period	WA Margin	WA 1st Adjust Cap	WA Periodic Cap	Annual Payment Cap
Aggregates :-	$948,626,392.10	842.4877%	8.4249%	412	410	357	11	0			0.0000%	0.0000%	0	0.0000%						No	6	12	0	0	6.1890%	1.9435%	1.4989%	7.5000%
261	$951,613.64	906.0000%	9.0600%	180	178	178	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
262	$124,659.79	867.3000%	8.6730%	180	179	179	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
263	$951,602.23	778.5000%	7.7850%	180	179	179	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
264	$30,948.25	980.0000%	9.8000%	180	177	177	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
265	$149,834.92	165.0000%	11.6500%	180	177	177	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
266	$156,500.37	706.2000%	7.0620%	240	239	239	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
267	$691,863.85	719.1000%	7.1910%	240	238	238	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
268	$436,784.05	968.2000%	9.6820%	240	238	238	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
269	$84,880.22	947.5000%	9.4750%	240	239	239	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
270	$67,768.05	799.0000%	7.9900%	240	238	238	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
271	$114,103.53	790.0000%	7.9000%	240	239	239	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
272	$149,649.53	095.0000%	10.9500%	240	238	238	0		S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
273	$107,766.94	155.0000%	11.5500%	240	238	238	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
274	$4,025,610.87	736.5000%	7.3650%	360	359	359	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
275	$97,780.23	770.0000%	7.7000%	360	359	359	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
276	$1,653,666.75	802.9000%	8.0290%	360	359	359	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
277	$198,765.17	795.0000%	7.9500%	360	359	359	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
278	$369,827.19	913.0000%	9.1300%	360	358	358	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
279	$222,367.11	763.6000%	7.6360%	360	359	359	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
280	$149,571.44	743.3000%	7.4330%	360	358	358	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
281	$249,590.67	931.6000%	9.3160%	360	357	357	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
282	$531,109.76	755.5000%	7.5550%	360	359	359	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
283	$9,549,718.28	732.3000%	7.3230%	360	358	358	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
284	$835,169.75	649.1000%	6.4910%	360	359	359	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
285	$8,271,307.69	846.7000%	8.4670%	360	358	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
286	$171,440.36	821.8000%	8.2180%	360	359	359	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
287	$1,579,480.54	784.8000%	7.8480%	360	357	357	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
288	$312,322.85	863.0000%	8.6300%	360	359	359	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
289	$176,134.85	945.0000%	9.4500%	360	357	357	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
290	$199,529.10	725.0000%	7.2500%	360	357	357	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
291	$426,553.49	703.2000%	7.0320%	360	359	359	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
292	$2,265,396.63	891.5000%	8.9150%	360	358	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
293	$1,012,754.78	831.0000%	8.3100%	360	359	359	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
294	$224,745.48	885.0000%	8.8500%	360	358	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
295	$927,562.45	810.3000%	8.1030%	360	358	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
296	$321,139.53	779.7000%	7.7970%	360	358	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
297	$21,410,070.49	786.5000%	7.8650%	360	358	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
298	$8,114,581.68	109.9000%	11.0990%	360	358	358	0		S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
299	$135,855.94	035.2000%	10.3520%	360	358	358	0		S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
300	$597,897.23	103.9000%	11.0390%	360	357	357	0		S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
301	$78,989.12	017.2000%	10.1720%	360	359	359	0		S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
302	$171,072.47	067.4000%	10.6740%	360	358	358	0		S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
303	$134,260.90	040.9000%	10.4090%	360	358	358	0		S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
304	$34,549.59	960.0000%	9.6000%	360	357	357	0		S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
305	$5,171,705.21	082.7000%	10.8270%	360	358	358	0		S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
306	$99,941.84	195.0000%	11.9500%	360	358	358	0		S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
307	$94,192.01	987.1000%	9.8710%	360	358	358	0		S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
308	$3,104,584.04	989.0000%	9.8900%	360	358	358	0		S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
309	$9,712,280.15	187.1000%	11.8710%	360	358	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
310	$114,937.97	229.3000%	12.2930%	360	358	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
311	$871,312.69	224.3000%	12.2430%	360	358	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
312	$110,738.54	216.7000%	12.1670%	360	358	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%

REPLINES

S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes

Repline ID	Current Balance	Original Gross WAC	Current Gross WAC	Original Amortization Term To Maturity	Remaining Amortization Term To Maturity	Remaining Payment Term	Original IO Loan Payment Term	Original Teaser Period	CPR Vector	CPR Adjustment	Begin CPR	End CPR	CPR Ramp Term	Draw Rate	Loss Coverage Group	Collateral Group	Product Description	Lien Position	Loan Type	Negative Amortization Indicator	Interest Rate Adj. Frequency	Payment Adjustment Frequency	Initial Minimum Payment Period	Recast Period	WA Margin	WA 1st Adjust Cap	WA Periodic Cap	Annual Payment Cap
Aggregates :-	$948,626,392.10	842.4877%	8.4249%	412	410	357	11	0			0.0000%	0.0000%	0	0.0000%						No	6	12	0	0	6.1890%	1.9435%	1.4989%	7.5000%
313	$178,783.11	293.7000%	12.9370%	360	358	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
314	$417,466.71	213.0000%	12.1300%	360	358	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
315	$386,514.55	050.5000%	10.5050%	360	358	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
316	$9,223,856.34	163.6000%	11.6360%	360	358	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
317	$270,825.68	149.7000%	11.4970%	360	358	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
318	$133,719.55	180.0000%	11.8000%	360	358	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
319	$136,810.10	199.7000%	11.9970%	360	358	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
320	$436,187.95	037.8000%	10.3780%	360	358	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
321	$3,500,707.06	133.4000%	11.3340%	360	358	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
322	$1,865,457.13	843.8000%	8.4380%	480	479	359	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
323	$171,165.80	922.5000%	9.2250%	480	479	359	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
324	$1,369,842.22	686.9000%	6.8690%	480	479	359	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
325	$75,982.90	882.5000%	8.8250%	480	479	359	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
326	$104,468.73	785.0000%	7.8500%	480	479	359	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
327	$219,574.45	890.0000%	8.9000%	480	476	356	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
328	$342,387.15	755.2000%	7.5520%	480	479	359	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
329	$113,965.40	780.0000%	7.8000%	480	479	359	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
330	$534,089.18	769.1000%	7.6910%	480	478	358	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
331	$9,131,338.26	718.5000%	7.1850%	480	478	358	0		S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
332	$2,892,148.69	843.8000%	8.4380%	480	479	359	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
333	$158,553.38	780.0000%	7.8000%	480	478	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
334	$4,767,700.38	742.9000%	7.4290%	480	478	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
335	$580,740.78	813.0000%	8.1300%	480	479	359	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
336	$1,171,381.24	942.3000%	9.4230%	480	478	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
337	$480,402.97	934.3000%	9.3430%	480	479	359	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
338	$224,809.94	763.7000%	7.6370%	480	476	356	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
339	$916,163.04	813.0000%	8.1300%	480	478	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
340	$767,615.64	747.1000%	7.4710%	480	479	359	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
341	$11,403,540.02	781.5000%	7.8150%	480	478	358	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
342	$529,614.26	696.1000%	6.9610%	480	479	359	0		S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v6 swap cap
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REPLINES (continued)

S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes

Repline ID	Negative Amortization Limit %	WA Max Rate	WA Floor Rate	Index Type	Other Fees(%)	Other Fees($)	H/S	Hard Term	Enf. R .W	Multiple	PP Type Month 1-6	PP Type Month 7-12	PP Type Month 13-18	PP Type Month 19-24	PP Type Month 25-30	PP Type Month 31-36	PP Type Month 37-42	PP Type Month 43-48	PP Type Month 49-54	PP Type Month 55-60
Aggregates :-	110.0000%	15.3354%	6.1890%									Prepayment Amount Multiply By:			Prepayment Amount Multiply By:			Prepayment Amount Multiply By:		
1	110.0000%	15.5650%	6.1880%	6 Mo. LIBOR					No	100.0000%										
2	110.0000%	16.4000%	6.3000%	6 Mo. LIBOR					No	100.0000%										
3	110.0000%	16.4500%	6.3000%	6 Mo. LIBOR					No	100.0000%										
4	110.0000%	15.2370%	6.0270%	6 Mo. LIBOR					No	100.0000%										
5	110.0000%	15.5460%	6.0420%	6 Mo. LIBOR					No	100.0000%										
6	110.0000%	15.1490%	6.1820%	6 Mo. LIBOR					No	100.0000%										
7	110.0000%	14.6970%	6.1300%	6 Mo. LIBOR					No	100.0000%										
8	110.0000%	15.7510%	6.2940%	6 Mo. LIBOR					No	100.0000%										
9	110.0000%	17.2460%	6.5160%	6 Mo. LIBOR					No	100.0000%										
10	110.0000%	16.2340%	6.0390%	6 Mo. LIBOR					No	100.0000%										
11	110.0000%	16.4600%	6.4670%	6 Mo. LIBOR					No	100.0000%										
12	110.0000%	15.9440%	6.2650%	6 Mo. LIBOR					No	100.0000%										
13	110.0000%	15.5860%	6.4020%	6 Mo. LIBOR					No	100.0000%										
14	110.0000%	15.0980%	6.0500%	6 Mo. LIBOR					No	100.0000%										
15	110.0000%	15.2600%	6.3240%	6 Mo. LIBOR					No	100.0000%										
16	110.0000%	16.6380%	5.9500%	6 Mo. LIBOR					No	100.0000%										
17	110.0000%	15.7550%	6.1390%	6 Mo. LIBOR					No	100.0000%										
18	110.0000%	16.1060%	6.0220%	6 Mo. LIBOR					No	100.0000%										
19	110.0000%	16.0500%	5.9500%	6 Mo. LIBOR					No	100.0000%										
20	110.0000%	15.3630%	6.1500%	6 Mo. LIBOR					No	100.0000%										
21	110.0000%	15.7120%	6.1700%	6 Mo. LIBOR					No	100.0000%										
22	110.0000%	15.4360%	6.0770%	6 Mo. LIBOR					No	100.0000%										
23	110.0000%	15.3500%	6.3000%	6 Mo. LIBOR					No	100.0000%										
24	110.0000%	15.0450%	5.9760%	6 Mo. LIBOR					No	100.0000%										
25	110.0000%	15.8750%	6.0500%	6 Mo. LIBOR					No	100.0000%										
26	110.0000%	14.9310%	6.1980%	6 Mo. LIBOR					No	100.0000%										
27	110.0000%	14.8650%	6.1570%	6 Mo. LIBOR					No	100.0000%										
28	110.0000%	15.2870%	6.0980%	6 Mo. LIBOR					No	100.0000%										
29	110.0000%	14.9000%	6.0500%	6 Mo. LIBOR					No	100.0000%										
30	110.0000%	15.5000%	6.0500%	6 Mo. LIBOR					No	100.0000%										
31	110.0000%	14.1290%	6.0020%	6 Mo. LIBOR					No	100.0000%										
32	110.0000%	14.6380%	6.0620%	6 Mo. LIBOR					No	100.0000%										
33	110.0000%	14.5500%	6.0500%	6 Mo. LIBOR					No	100.0000%										
34	110.0000%	16.0580%	6.2600%	6 Mo. LIBOR					No	100.0000%										
35	110.0000%	15.9100%	6.4030%	6 Mo. LIBOR					No	100.0000%										
36	110.0000%	15.6840%	6.7680%	6 Mo. LIBOR					No	100.0000%										
37	110.0000%	16.5260%	6.3200%	6 Mo. LIBOR					No	100.0000%										
38	110.0000%	16.0260%	6.2330%	6 Mo. LIBOR					No	100.0000%										
39	110.0000%	16.7250%	6.0500%	6 Mo. LIBOR					No	100.0000%										
40	110.0000%	15.7170%	6.5070%	6 Mo. LIBOR					No	100.0000%										
41	110.0000%	15.9910%	6.3070%	6 Mo. LIBOR					No	100.0000%										
42	110.0000%	15.9900%	6.0500%	6 Mo. LIBOR					No	100.0000%										
43	110.0000%	15.4660%	6.2590%	6 Mo. LIBOR					No	100.0000%										
44	110.0000%	14.4750%	6.0500%	6 Mo. LIBOR					No	100.0000%										
45	110.0000%	16.5500%	6.1500%	6 Mo. LIBOR					No	100.0000%										
46	110.0000%	15.7500%	6.0500%	6 Mo. LIBOR					No	100.0000%										
47	110.0000%	14.7680%	5.9500%	6 Mo. LIBOR					No	100.0000%										
48	110.0000%	15.7630%	6.3020%	6 Mo. LIBOR					No	100.0000%										
49	110.0000%	16.3500%	6.7500%	6 Mo. LIBOR					No	100.0000%										
50	110.0000%	16.1000%	6.0500%	6 Mo. LIBOR					No	100.0000%										
51	110.0000%	14.6830%	6.3020%	6 Mo. LIBOR					No	100.0000%										
52	110.0000%	15.7000%	6.7000%	6 Mo. LIBOR					No	100.0000%										

REPLINES (continued)

Repline ID	Negative Amortization Limit %	WA Max Rate	WA Floor Rate	Index Type	Other Fees(%)	Other Fees($)	H/S	Hard Term	Enf. R.W	Multiple	PP Type Month 1-6	PP Type Month 7-12	PP Type Month 13-18	PP Type Month 19-24	PP Type Month 25-30	PP Type Month 31-36	PP Type Month 37-42	PP Type Month 43-48	PP Type Month 49-54	PP Type Month 55-60
Aggregates :-	110.0000%	15.3354%	6.1890%									Prepayment Amount Multiply By:			Prepayment Amount Multiply By:			Prepayment Amount Multiply By:		
53	110.0000%	16.0690%	6.1180%	6 Mo. LIBOR					No	100.0000%										
54	110.0000%	15.9250%	6.0500%	6 Mo. LIBOR					No	100.0000%										
55	110.0000%	15.5500%	6.2500%	6 Mo. LIBOR					No	100.0000%										
56	110.0000%	16.0750%	5.9500%	6 Mo. LIBOR					No	100.0000%										
57	110.0000%	15.4740%	6.1620%	6 Mo. LIBOR					No	100.0000%										
58	110.0000%	15.7500%	5.9500%	6 Mo. LIBOR					No	100.0000%										
59	110.0000%	15.5100%	6.2390%	6 Mo. LIBOR					No	100.0000%										
60	110.0000%	15.5000%	5.9500%	6 Mo. LIBOR					No	100.0000%										
61	110.0000%	13.8820%	6.1420%	6 Mo. LIBOR					No	100.0000%										
62	110.0000%	13.8750%	6.5000%	6 Mo. LIBOR					No	100.0000%										
63	110.0000%	15.9050%	6.0600%	6 Mo. LIBOR					No	100.0000%										
64	110.0000%	15.0610%	6.0500%	6 Mo. LIBOR					No	100.0000%										
65	110.0000%	15.4750%	6.3000%	6 Mo. LIBOR					No	100.0000%										
66	110.0000%	14.6860%	6.2490%	6 Mo. LIBOR					No	100.0000%										
67	110.0000%	15.3130%	6.1500%	6 Mo. LIBOR					No	100.0000%										
68	110.0000%	16.6710%	6.3220%	6 Mo. LIBOR					No	100.0000%										
69	110.0000%	14.3000%	6.1500%	6 Mo. LIBOR					No	100.0000%										
70	110.0000%	14.5250%	5.9500%	6 Mo. LIBOR					No	100.0000%										
71	110.0000%	16.1500%	6.3000%	6 Mo. LIBOR					No	100.0000%										
72	110.0000%	14.9900%	5.9500%	6 Mo. LIBOR					No	100.0000%										
73	110.0000%	14.1250%	6.0500%	6 Mo. LIBOR					No	100.0000%										
74	110.0000%	14.1500%	6.2190%	6 Mo. LIBOR					No	100.0000%										
75	110.0000%	16.0180%	6.3030%	6 Mo. LIBOR					No	100.0000%										
76	110.0000%	14.4810%	6.1440%	6 Mo. LIBOR					No	100.0000%										
77	110.0000%	14.3750%	6.0500%	6 Mo. LIBOR					No	100.0000%										
78	110.0000%	15.5220%	6.7090%	6 Mo. LIBOR					No	100.0000%										
79	110.0000%	14.3500%	6.0500%	6 Mo. LIBOR					No	100.0000%										
80	110.0000%	16.0660%	6.2670%	6 Mo. LIBOR					No	100.0000%										
81	110.0000%	16.1970%	6.0500%	6 Mo. LIBOR					No	100.0000%										
82	110.0000%	16.1900%	6.3240%	6 Mo. LIBOR					No	100.0000%										
83	110.0000%	15.7540%	6.3620%	6 Mo. LIBOR					No	100.0000%										
84	110.0000%								No	100.0000%										
85	110.0000%								No	100.0000%										
86	110.0000%								No	100.0000%										
87	110.0000%								No	100.0000%										
88	110.0000%								No	100.0000%										
89	110.0000%								No	100.0000%										
90	110.0000%								No	100.0000%										
91	110.0000%								No	100.0000%										
92	110.0000%								No	100.0000%										
93	110.0000%								No	100.0000%										
94	110.0000%								No	100.0000%										
95	110.0000%								No	100.0000%										
96	110.0000%								No	100.0000%										
97	110.0000%								No	100.0000%										
98	110.0000%								No	100.0000%										
99	110.0000%								No	100.0000%										
100	110.0000%								No	100.0000%										
101	110.0000%								No	100.0000%										
102	110.0000%								No	100.0000%										
103	110.0000%								No	100.0000%										
104	110.0000%								No	100.0000%										

REPLINES (continued)

S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes

Repline ID	Negative Amortization Limit %	WA Max Rate	WA Floor Rate	Index Type	Other Fees(%)	Other Fees($)	H/S	Hard Term	Enf. R.W	Multiple	PP Type Month 1-6	PP Type Month 7-12	PP Type Month 13-18	PP Type Month 19-24	PP Type Month 25-30	PP Type Month 31-36	PP Type Month 37-42	PP Type Month 43-48	PP Type Month 49-54	PP Type Month 55-60
Aggregates :-	110.0000%	15.3354%	6.1890%									Prepayment Amount Multiply By:			Prepayment Amount Multiply By:			Prepayment Amount Multiply By:		
105	110.0000%								No	100.0000%										
106	110.0000%								No	100.0000%										
107	110.0000%								No	100.0000%										
108	110.0000%								No	100.0000%										
109	110.0000%								No	100.0000%										
110	110.0000%								No	100.0000%										
111	110.0000%								No	100.0000%										
112	110.0000%								No	100.0000%										
113	110.0000%								No	100.0000%										
114	110.0000%								No	100.0000%										
115	110.0000%								No	100.0000%										
116	110.0000%								No	100.0000%										
117	110.0000%								No	100.0000%										
118	110.0000%								No	100.0000%										
119	110.0000%								No	100.0000%										
120	110.0000%								No	100.0000%										
121	110.0000%								No	100.0000%										
122	110.0000%								No	100.0000%										
123	110.0000%								No	100.0000%										
124	110.0000%								No	100.0000%										
125	110.0000%								No	100.0000%										
126	110.0000%								No	100.0000%										
127	110.0000%								No	100.0000%										
128	110.0000%								No	100.0000%										
129	110.0000%								No	100.0000%										
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140	110.0000%								No	100.0000%										
141	110.0000%								No	100.0000%										
142	110.0000%								No	100.0000%										
143	110.0000%								No	100.0000%										
144	110.0000%								No	100.0000%										
145	110.0000%								No	100.0000%										
146	110.0000%								No	100.0000%										
147	110.0000%								No	100.0000%										
148	110.0000%								No	100.0000%										
149	110.0000%								No	100.0000%										
150	110.0000%								No	100.0000%										
151	110.0000%	15.6470%	6.1200%	6 Mo. LIBOR					No	100.0000%										
152	110.0000%	14.9250%	5.9500%	6 Mo. LIBOR					No	100.0000%										
153	110.0000%	17.5500%	6.3000%	6 Mo. LIBOR					No	100.0000%										
154	110.0000%	15.0320%	6.1650%	6 Mo. LIBOR					No	100.0000%										
155	110.0000%	14.9310%	6.1590%	6 Mo. LIBOR					No	100.0000%										
156	110.0000%	14.8160%	6.1420%	6 Mo. LIBOR					No	100.0000%										

REPLINES (continued)

Repline ID	Negative Amortization Limit %	WA Max Rate	WA Floor Rate	Index Type	Other Fees(%)	Other Fees($)	H/S	Hard Term	Enf. R .W	Multiple	PP Type Month 1-6	PP Type Month 7-12	PP Type Month 13-18	PP Type Month 19-24	PP Type Month 25-30	PP Type Month 31-36	PP Type Month 37-42	PP Type Month 43-48	PP Type Month 49-54	PP Type Month 55-60
Aggregates :-	110.0000%	15.3354%	6.1890%									Prepayment Amount Multiply By:			Prepayment Amount Multiply By:			Prepayment Amount Multiply By:		
157	110.0000%	14.3490%	6.0850%	6 Mo. LIBOR					No	100.0000%										
158	110.0000%	15.3290%	6.0670%	6 Mo. LIBOR					No	100.0000%										
159	110.0000%	16.0310%	6.2540%	6 Mo. LIBOR					No	100.0000%										
160	110.0000%	14.7270%	6.1390%	6 Mo. LIBOR					No	100.0000%										
161	110.0000%	15.9870%	6.2590%	6 Mo. LIBOR					No	100.0000%										
162	110.0000%	15.3630%	6.0630%	6 Mo. LIBOR					No	100.0000%										
163	110.0000%	14.6930%	6.0720%	6 Mo. LIBOR					No	100.0000%										
164	110.0000%	16.0550%	6.2390%	6 Mo. LIBOR					No	100.0000%										
165	110.0000%	16.5270%	6.2220%	6 Mo. LIBOR					No	100.0000%										
166	110.0000%	15.6600%	6.1560%	6 Mo. LIBOR					No	100.0000%										
167	110.0000%	15.3540%	6.0070%	6 Mo. LIBOR					No	100.0000%										
168	110.0000%	15.4770%	6.2390%	6 Mo. LIBOR					No	100.0000%										
169	110.0000%	15.8160%	6.1930%	6 Mo. LIBOR					No	100.0000%										
170	110.0000%	15.2370%	6.2130%	6 Mo. LIBOR					No	100.0000%										
171	110.0000%	15.1880%	6.2510%	6 Mo. LIBOR					No	100.0000%										
172	110.0000%	15.8470%	6.1810%	6 Mo. LIBOR					No	100.0000%										
173	110.0000%	16.6500%	6.3000%	6 Mo. LIBOR					No	100.0000%										
174	110.0000%	15.0280%	6.1250%	6 Mo. LIBOR					No	100.0000%										
175	110.0000%	15.9400%	6.1900%	6 Mo. LIBOR					No	100.0000%										
176	110.0000%	16.8480%	6.2430%	6 Mo. LIBOR					No	100.0000%										
177	110.0000%	14.6490%	6.0990%	6 Mo. LIBOR					No	100.0000%										
178	110.0000%	15.2250%	6.3000%	6 Mo. LIBOR					No	100.0000%										
179	110.0000%	15.8000%	6.3000%	6 Mo. LIBOR					No	100.0000%										
180	110.0000%	14.7490%	6.1550%	6 Mo. LIBOR					No	100.0000%										
181	110.0000%	13.8750%	5.9500%	6 Mo. LIBOR					No	100.0000%										
182	110.0000%	15.3030%	6.0170%	6 Mo. LIBOR					No	100.0000%										
183	110.0000%	14.6170%	5.9230%	6 Mo. LIBOR					No	100.0000%										
184	110.0000%	14.6180%	6.0350%	6 Mo. LIBOR					No	100.0000%										
185	110.0000%	14.6630%	6.1020%	6 Mo. LIBOR					No	100.0000%										
186	110.0000%	14.4360%	6.0680%	6 Mo. LIBOR					No	100.0000%										
187	110.0000%	15.4350%	6.0810%	6 Mo. LIBOR					No	100.0000%										
188	110.0000%	15.2620%	6.0300%	6 Mo. LIBOR					No	100.0000%										
189	110.0000%	15.2750%	5.9300%	6 Mo. LIBOR					No	100.0000%										
190	110.0000%	14.8490%	5.9950%	6 Mo. LIBOR					No	100.0000%										
191	110.0000%	14.6790%	6.0930%	6 Mo. LIBOR					No	100.0000%										
192	110.0000%	14.9030%	6.0300%	6 Mo. LIBOR					No	100.0000%										
193	110.0000%	14.7780%	6.0860%	6 Mo. LIBOR					No	100.0000%										
194	110.0000%	14.5000%	5.9900%	6 Mo. LIBOR					No	100.0000%										
195	110.0000%	16.2230%	6.3300%	6 Mo. LIBOR					No	100.0000%										
196	110.0000%	15.8840%	6.3180%	6 Mo. LIBOR					No	100.0000%										
197	110.0000%	14.8500%	6.3000%	6 Mo. LIBOR					No	100.0000%										
198	110.0000%	17.0000%	5.9500%	6 Mo. LIBOR					No	100.0000%										
199	110.0000%	16.0400%	6.1670%	6 Mo. LIBOR					No	100.0000%										
200	110.0000%	16.1270%	6.1630%	6 Mo. LIBOR					No	100.0000%										
201	110.0000%	15.6800%	6.1630%	6 Mo. LIBOR					No	100.0000%										
202	110.0000%	15.4330%	5.9910%	6 Mo. LIBOR					No	100.0000%										
203	110.0000%	15.4660%	6.1960%	6 Mo. LIBOR					No	100.0000%										
204	110.0000%	15.6530%	6.2850%	6 Mo. LIBOR					No	100.0000%										
205	110.0000%	14.9900%	6.3000%	6 Mo. LIBOR					No	100.0000%										
206	110.0000%	15.5720%	6.2100%	6 Mo. LIBOR					No	100.0000%										
207	110.0000%	15.8240%	6.4600%	6 Mo. LIBOR					No	100.0000%										
208	110.0000%	14.9110%	6.1260%	6 Mo. LIBOR					No	100.0000%										

REPLINES (continued)

Repline ID	Negative Amortization Limit %	WA Max Rate	WA Floor Rate	Index Type	Other Fees(%)	Other Fees($)	H/S	Hard Term	Enf. R.W	Multiple	PP Type Month 1-6	PP Type Month 7-12	PP Type Month 13-18	PP Type Month 19-24	PP Type Month 25-30	PP Type Month 31-36	PP Type Month 37-42	PP Type Month 43-48	PP Type Month 49-54	PP Type Month 55-60
Aggregates :-	110.0000%	15.3354%	6.1890%								Prepayment Amount Multiply By:				Prepayment Amount Multiply By:			Prepayment Amount Multiply By:		
209	110.0000%	14.7580%	6.0250%	6 Mo. LIBOR					No	100.0000%										
210	110.0000%	14.5140%	6.0310%	6 Mo. LIBOR					No	100.0000%										
211	110.0000%	14.2750%	6.3000%	6 Mo. LIBOR					No	100.0000%										
212	110.0000%	15.1700%	6.1500%	6 Mo. LIBOR					No	100.0000%										
213	110.0000%	14.3760%	6.1600%	6 Mo. LIBOR					No	100.0000%										
214	110.0000%	15.8510%	6.2300%	6 Mo. LIBOR					No	100.0000%										
215	110.0000%	15.0880%	5.9810%	6 Mo. LIBOR					No	100.0000%										
216	110.0000%	15.2150%	6.1840%	6 Mo. LIBOR					No	100.0000%										
217	110.0000%	15.0000%	6.0500%	6 Mo. LIBOR					No	100.0000%										
218	110.0000%	15.5170%	6.2460%	6 Mo. LIBOR					No	100.0000%										
219	110.0000%	15.9640%	6.3250%	6 Mo. LIBOR					No	100.0000%										
220	110.0000%	15.5090%	6.1420%	6 Mo. LIBOR					No	100.0000%										
221	110.0000%	16.1250%	6.3000%	6 Mo. LIBOR					No	100.0000%										
222	110.0000%	15.7540%	6.2080%	6 Mo. LIBOR					No	100.0000%										
223	110.0000%	16.1250%	6.3000%	6 Mo. LIBOR					No	100.0000%										
224	110.0000%	14.8940%	6.2210%	6 Mo. LIBOR					No	100.0000%										
225	110.0000%	13.7000%	6.2500%	6 Mo. LIBOR					No	100.0000%										
226	110.0000%	16.0290%	6.2420%	6 Mo. LIBOR					No	100.0000%										
227	110.0000%	15.6630%	6.0500%	6 Mo. LIBOR					No	100.0000%										
228	110.0000%	14.2650%	5.9640%	6 Mo. LIBOR					No	100.0000%										
229	110.0000%	13.0620%	6.1230%	6 Mo. LIBOR					No	100.0000%										
230	110.0000%	16.8630%	6.1990%	6 Mo. LIBOR					No	100.0000%										
231	110.0000%	15.9390%	6.2030%	6 Mo. LIBOR					No	100.0000%										
232	110.0000%	14.9700%	6.3000%	6 Mo. LIBOR					No	100.0000%										
233	110.0000%	14.8430%	6.0840%	6 Mo. LIBOR					No	100.0000%										
234	110.0000%	15.1050%	5.9930%	6 Mo. LIBOR					No	100.0000%										
235	110.0000%	14.2650%	6.0180%	6 Mo. LIBOR					No	100.0000%										
236	110.0000%	14.4750%	6.0500%	6 Mo. LIBOR					No	100.0000%										
237	110.0000%	15.6750%	6.3000%	6 Mo. LIBOR					No	100.0000%										
238	110.0000%	13.4960%	6.0790%	6 Mo. LIBOR					No	100.0000%										
239	110.0000%	14.9690%	6.0910%	6 Mo. LIBOR					No	100.0000%										
240	110.0000%	15.3950%	6.0500%	6 Mo. LIBOR					No	100.0000%										
241	110.0000%	14.6880%	6.0210%	6 Mo. LIBOR					No	100.0000%										
242	110.0000%	14.4330%	6.0210%	6 Mo. LIBOR					No	100.0000%										
243	110.0000%	14.9040%	5.9800%	6 Mo. LIBOR					No	100.0000%										
244	110.0000%	14.8010%	6.1380%	6 Mo. LIBOR					No	100.0000%										
245	110.0000%	15.8430%	6.2780%	6 Mo. LIBOR					No	100.0000%										
246	110.0000%	15.9850%	6.5190%	6 Mo. LIBOR					No	100.0000%										
247	110.0000%	15.7290%	6.2520%	6 Mo. LIBOR					No	100.0000%										
248	110.0000%	14.5400%	6.1790%	6 Mo. LIBOR					No	100.0000%										
249	110.0000%	15.4580%	6.5680%	6 Mo. LIBOR					No	100.0000%										
250	110.0000%	15.8030%	6.3480%	6 Mo. LIBOR					No	100.0000%										
251	110.0000%	15.7930%	6.2780%	6 Mo. LIBOR					No	100.0000%										
252	110.0000%	15.2250%	6.3660%	6 Mo. LIBOR					No	100.0000%										
253	110.0000%	15.6120%	6.0690%	6 Mo. LIBOR					No	100.0000%										
254	110.0000%	16.6750%	6.3000%	6 Mo. LIBOR					No	100.0000%										
255	110.0000%	15.2350%	6.1910%	6 Mo. LIBOR					No	100.0000%										
256	110.0000%	14.0250%	6.0500%	6 Mo. LIBOR					No	100.0000%										
257	110.0000%								No	100.0000%										
258	110.0000%								No	100.0000%										
259	110.0000%								No	100.0000%										
260	110.0000%								No	100.0000%										

REPLINES (continued)

Repline ID	Negative Amortization Limit %	WA Max Rate	WA Floor Rate	Index Type	Other Fees(%)	Other Fees($)	H/S	Hard Term	Enf. R .W	Multiple	PP Type Month 1-6	PP Type Month 7-12	PP Type Month 13-18	PP Type Month 19-24	PP Type Month 25-30	PP Type Month 31-36	PP Type Month 37-42	PP Type Month 43-48	PP Type Month 49-54	PP Type Month 55-60
Aggregates :-	110.0000%	15.3354%	6.1890%									Prepayment Amount Multiply By:			Prepayment Amount Multiply By:			Prepayment Amount Multiply By:		
261	110.0000%								No	100.0000%										
262	110.0000%								No	100.0000%										
263	110.0000%								No	100.0000%										
264	110.0000%								No	100.0000%										
265	110.0000%								No	100.0000%										
266	110.0000%								No	100.0000%										
267	110.0000%								No	100.0000%										
268	110.0000%								No	100.0000%										
269	110.0000%								No	100.0000%										
270	110.0000%								No	100.0000%										
271	110.0000%								No	100.0000%										
272	110.0000%								No	100.0000%										
273	110.0000%								No	100.0000%										
274	110.0000%								No	100.0000%										
275	110.0000%								No	100.0000%										
276	110.0000%								No	100.0000%										
277	110.0000%								No	100.0000%										
278	110.0000%								No	100.0000%										
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286	110.0000%								No	100.0000%										
287	110.0000%								No	100.0000%										
288	110.0000%								No	100.0000%										
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290	110.0000%								No	100.0000%										
291	110.0000%								No	100.0000%										
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293	110.0000%								No	100.0000%										
294	110.0000%								No	100.0000%										
295	110.0000%								No	100.0000%										
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309	110.0000%								No	100.0000%										
310	110.0000%								No	100.0000%										
311	110.0000%								No	100.0000%										
312	110.0000%								No	100.0000%										

REPLINES (continued)

Repline ID	Negative Amortization Limit %	WA Max Rate	WA Floor Rate	Index Type	Other Fees(%)	Other Fees($)	H/S	Hard Term	Enf. R .W	Multiple	PP Type Month 1-6	PP Type Month 7-12	PP Type Month 13-18	PP Type Month 19-24	PP Type Month 25-30	PP Type Month 31-36	PP Type Month 37-42	PP Type Month 43-48	PP Type Month 49-54	PP Type Month 55-60
Aggregates :-	110.0000%	15.3354%	6.1890%									Prepayment Amount Multiply By:			Prepayment Amount Multiply By:			Prepayment Amount Multiply By:		
313	110.0000%								No	100.0000%										
314	110.0000%								No	100.0000%										
315	110.0000%								No	100.0000%										
316	110.0000%								No	100.0000%										
317	110.0000%								No	100.0000%										
318	110.0000%								No	100.0000%										
319	110.0000%								No	100.0000%										
320	110.0000%								No	100.0000%										
321	110.0000%								No	100.0000%										
322	110.0000%								No	100.0000%										
323	110.0000%								No	100.0000%										
324	110.0000%								No	100.0000%										
325	110.0000%								No	100.0000%										
326	110.0000%								No	100.0000%										
327	110.0000%								No	100.0000%										
328	110.0000%								No	100.0000%										
329	110.0000%								No	100.0000%										
330	110.0000%								No	100.0000%										
331	110.0000%								No	100.0000%										
332	110.0000%								No	100.0000%										
333	110.0000%								No	100.0000%										
334	110.0000%								No	100.0000%										
335	110.0000%								No	100.0000%										
336	110.0000%								No	100.0000%										
337	110.0000%								No	100.0000%										
338	110.0000%								No	100.0000%										
339	110.0000%								No	100.0000%										
340	110.0000%								No	100.0000%										
341	110.0000%								No	100.0000%										
342	110.0000%								No	100.0000%										

Standard & Poor's Cashflow Template

Please fill out all worksheets (deal summary, replines, tranches and derivatives if applicable) and e-mail to residentialpools@sandp.com

Note: if cashflow was run in SPIRE, please "Export Deal" and send S&P the resulting "input" folder contents

Deal Summary Information

Date Feedback Needed:	9/8/2006
Issuer Name:	CMLTI
Deal Name:	CMLTI 2006-NC2
Product Type:	Subprime
Bond Insured (Yes/No):	N
First Bond Payment Date:	10/25/2006
S&P Index Month:	
S&P Index Adjustment:	
Servicing Fee:	0.50%
Miscellaneous Fee:	0.02%
Servicer Advancing:	PI
Spread Holiday (months):	
# of Collateral Groups:	1
Initial Overcollateralization*:	
Target Overcollateralization*:	
Rating Category Payment Sequence:	Sequential
Liability Type:	Certificates
Interest Paid to Undercollateralized Notes?	
Bond Insurer Fee:	

* If "H" structure, please specify initial and target O/C for each group

Negative Amortization (if applicable)

Net Deferred Interest Definition Type:	
Net Deferred Interest Allocation Method:	

Prepayment Penalties (if applicable)

Are Prepayment Penalties Pledged?	
Servicer Collection Rate:	
Are Prepayment Penalties Guaranteed?	

Other features (e.g. reverse turbo, short-term legal maturity, etc.):

Notes:

Note: CPR speeds can be fo

Unless otherwise stated, all periodic values should be original term

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notes	tranche_name	rating_level	shadow_ra	collateral_grou	tranche_typ	balance	bond_size_pct	notional_balance	notional_pct_depend	coupon	bond_margin	bond_insured	y_net_deferred_interest	index_type	inverse	adjustable_interest_type	nas_shifting_percentage	min_bond_size_pct	max_bond_size_pct
	A-1	AAA		1			16.43%				15	0.0015		1mL					
payment sequence	A-2A	AAA		2			29.71%				5	0.0005		1mL					
for AAA tranches	A-2B	AAA		2			29.78%				15	0.0015		1mL					
	A-2C	AAA		2			1.93%				25	0.0025		1mL					
tranche_type:	M1	AA+		1&2			4.15%				31	0.0031		1mL					
"NAS", "IO","NIM", blank	M2	AA		1&2			4.65%				33	0.0033		1mL					
	M3	AA-		1&2			1.50%				35	0.0035		1mL					
	M4	A+		1&2			1.70%				41	0.0041		1mL					
	M5	A		1&2			1.75%				43	0.0043		1mL					
	M6	A-		1&2			1.15%				49	0.0049		1mL					
	M7	BBB+		1&2			1.05%				95	0.0095		1mL					
	M8	BBB		1&2			0.90%				110	0.011		1mL					
	M9	BBB-		1&2			1.25%				200	0.02		1mL					
	M10	BB+		1&2			1.45%				250	0.025		1mL					
	M11	BB		1&2			1.15%				250	0.025		1mL					

notes	derivative_id	pay_rate_pct	receive_rate_pct	notional_schedule	positive_contribution	negative_contribution	account_number	Accrue Date	Pay Date
	1	N/A	5.40% Strike Rate	910,207,000.00	Y	N		9/28/2006	10/25/2006
Priority of application	2	N/A	5.40% Strike Rate	902,152,264.47	Y	N		10/25/2006	11/25/2006
of derivative proceeds:	3	N/A	5.40% Strike Rate	892,806,987.80	Y	N		11/25/2006	12/25/2006
	4	N/A	5.40% Strike Rate	881,993,749.93	Y	N		12/25/2006	1/25/2007
1 Cover Losses	5	N/A	5.40% Strike Rate	869,226,335.58	Y	N		1/25/2007	2/25/2007
2 Build OC	6	N/A	5.40% Strike Rate	854,180,948.04	Y	N		2/25/2007	3/25/2007
3 Pay Basis Risk Shortfall	7	N/A	5.40% Strike Rate	837,517,175.53	Y	N		3/25/2007	4/25/2007
4 Pay Deffered Amounts	8	N/A	5.40% Strike Rate	819,058,554.69	Y	N		4/25/2007	5/25/2007
	9	N/A	5.40% Strike Rate	798,426,993.98	Y	N		5/25/2007	6/25/2007
Or describe below:	10	N/A	5.40% Strike Rate	775,808,553.64	Y	N		6/25/2007	7/25/2007
	11	N/A	5.40% Strike Rate	750,341,494.18	Y	N		7/25/2007	8/25/2007
	12	N/A	5.40% Strike Rate	724,136,657.59	Y	N		8/25/2007	9/25/2007
	13	N/A	5.40% Strike Rate	698,075,329.12	Y	N		9/25/2007	10/25/2007
	14	N/A	5.40% Strike Rate	672,569,001.96	Y	N		10/25/2007	11/25/2007
	15	N/A	5.40% Strike Rate	647,571,538.67	Y	N		11/25/2007	12/25/2007
	16	N/A	5.40% Strike Rate	623,183,608.31	Y	N		12/25/2007	1/25/2008
	17	N/A	5.40% Strike Rate	599,275,286.85	Y	N		1/25/2008	2/25/2008
	18	N/A	5.40% Strike Rate	573,948,437.61	Y	N		2/25/2008	3/25/2008
	19	N/A	5.40% Strike Rate	546,599,632.62	Y	N		3/25/2008	4/25/2008
	20	N/A	5.40% Strike Rate	514,032,879.73	Y	N		4/25/2008	5/25/2008
	21	N/A	5.40% Strike Rate	483,476,764.05	Y	N		5/25/2008	6/25/2008
	22	N/A	5.40% Strike Rate	454,743,766.91	Y	N		6/25/2008	7/25/2008
	23	N/A	5.40% Strike Rate	427,604,617.66	Y	N		7/25/2008	8/25/2008
	24	N/A	5.40% Strike Rate	401,648,424.48	Y	N		8/25/2008	9/25/2008
	25	5.150%	1MLIB	376,997,764.20	Y	Y		9/25/2008	10/25/2008
	26	5.150%	1MLIB	353,853,535.24	Y	Y		10/25/2008	11/25/2008
	27	5.150%	1MLIB	332,194,937.47	Y	Y		11/25/2008	12/25/2008
	28	5.150%	1MLIB	311,939,185.08	Y	Y		12/25/2008	1/25/2009
	29	5.150%	1MLIB	292,463,179.11	Y	Y		1/25/2009	2/25/2009
	30	5.150%	1MLIB	274,742,133.59	Y	Y		2/25/2009	3/25/2009
	31	5.150%	1MLIB	261,873,621.03	Y	Y		3/25/2009	4/25/2009
	32	5.150%	1MLIB	249,588,491.02	Y	Y		4/25/2009	5/25/2009
	33	5.150%	1MLIB	237,857,139.68	Y	Y		5/25/2009	6/25/2009
	34	5.150%	1MLIB	226,651,676.14	Y	Y		6/25/2009	7/25/2009
	35	5.150%	1MLIB	215,945,735.77	Y	Y		7/25/2009	8/25/2009
	36	5.150%	1MLIB	205,717,381.68	Y	Y		8/25/2009	9/25/2009
	37	5.150%	1MLIB	195,942,234.48	Y	Y		9/25/2009	10/25/2009
	38	5.150%	1MLIB	195,942,234.48	Y	Y		10/25/2009	11/25/2009
	39	5.150%	1MLIB	195,942,234.48	Y	Y		11/25/2009	12/25/2009
	40	5.150%	1MLIB	191,188,907.69	Y	Y		12/25/2009	1/25/2010
	41	5.150%	1MLIB	184,407,233.64	Y	Y		1/25/2010	2/25/2010
	42	5.150%	1MLIB	177,868,277.18	Y	Y		2/25/2010	3/25/2010
	43	5.150%	1MLIB	171,563,336.39	Y	Y		3/25/2010	4/25/2010
	44	5.150%	1MLIB	165,483,255.46	Y	Y		4/25/2010	5/25/2010
	45	5.150%	1MLIB	159,619,964.52	Y	Y		5/25/2010	6/25/2010
	46	5.150%	1MLIB	153,965,689.11	Y	Y		6/25/2010	7/25/2010
	47	5.150%	1MLIB	148,512,932.03	Y	Y		7/25/2010	8/25/2010
	48	5.150%	1MLIB	143,254,570.36	Y	Y		8/25/2010	9/25/2010
	49	5.150%	1MLIB	138,183,722.60	Y	Y		9/25/2010	10/25/2010
	50	5.150%	1MLIB	133,293,454.82	Y	Y		10/25/2010	11/25/2010
	51	5.150%	1MLIB	128,577,295.66	Y	Y		11/25/2010	12/25/2010
	52	5.150%	1MLIB	124,029,007.57	Y	Y		12/25/2010	1/25/2011
	53	5.150%	1MLIB	119,642,579.34	Y	Y		1/25/2011	2/25/2011
	54	5.150%	1MLIB	115,412,249.23	Y	Y		2/25/2011	3/25/2011
	55	5.150%	1MLIB	111,332,471.11	Y	Y		3/25/2011	4/25/2011
	56	5.150%	1MLIB	107,397,768.96	Y	Y		4/25/2011	5/25/2011
	57	5.150%	1MLIB	103,602,632.72	Y	Y		5/25/2011	6/25/2011
	58	5.150%	1MLIB	99,941,949.37	Y	Y		6/25/2011	7/25/2011
	59	5.150%	1MLIB	96,409,952.73	Y	Y		7/25/2011	8/25/2011
	60	5.150%	1MLIB	93,000,701.69	Y	Y		8/25/2011	9/25/2011
	61	5.150%	1MLIB	89,709,316.33	Y	Y		9/25/2011	10/25/2011
	62	5.150%	1MLIB	0.00	Y	Y		10/25/2011	11/25/2011

Securitized Asset Backed Receivables LLC Trust 2006-NC2