STANDARD
&POOR'S

Deal Information

Analyst:	[redacted]
Legal Issuer Name:	Citigroup Mortgage Loan Trust 2006-NC2
Seller/Sponsor:	Citicorp
Series:	2006-NC2
Closing Date:	09/28/2006
Underwriter:	Citicorp
Servicer 1:	
Servicer 2:	
Servicer 3:	
Master Servicer:	Wells Fargo Bank, N.A.
Initial Collateral Balance:	946,626,438.62
Offering:	Public
Rating Agency 1:	S&P
Rating Agency 2:	Moody's
Rating Agency 3:	DBRS
Rating Agency 4:	S&P
# of Structures:	1

STANDARD
&POOR'S

Basic Information	
Stucture Name:	Structure A
Deal Structure Type:	Crossed
Product Type:	Subprime
Structure Details:	Excess Interest / OC,Subordination
Collateral Balance:	946,626,438.62
Pre-Funding Account:	N
Pre-Funding Amount	
Total Certificate Amount:	932,900,355.26
Rated Certificate Amount:	932,900,355.26
Supplemental MI Covarege:	N
% of Loans with MI:	
Effective LTV:	

Credit Enhancement Rating	Committee C/E
AAA	30.00
AA+	25.50
AA	21.25
AA-	19.35
A+	17.30
A	15.65
A-	14.45
BBB+	13.05
BBB	12.10
BBB-	10.70
BB+	9.16
BB	7.84
BB-	6.74
B+	5.64
B	4.62
B-	3.50

Trigger Information

Delinquency Test

36.120% of Senior Enhancement

Loss Test

Start Month	End Month	Value	Increment Value
24	36	1.300%	0.133%
37	48	2.900%	0.142%
49	60	4.600%	0.108%
61	72	5.900%	0.063%
73		6.650%	-0.554%

STANDARD
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Class Name	S&P	Moody's	Fitch	Class Information DBRS	Bond Size(%)	Coupon Type	Fixed Rate(%)	Margin
A-1	AAA	Aaa		AAA	16.3300%	Adjust		0.1400%
A-2A	AAA	Aaa		AAA	29.7600%	Adjust		0.0400%
A-2B	AAA	Aaa		AAA	29.8300%	Adjust		0.1600%
A-2C	AAA	Aaa		AAA	1.9300%	Adjust		0.2400%
M-1	AA+	Aa1		AA+	4.1500%	Adjust		0.2900%
M-2	AA	Aa2		AA	4.6500%	Adjust		0.3100%
M-3	AA-	Aa3		AA-	1.5000%	Adjust		0.3400%
M-4	A+	A1		A+	1.7000%	Adjust		0.3900%
M-5	A	A2		A	1.7500%	Adjust		0.4000%
M-6	A-	A3		A-	1.1500%	Adjust		0.4600%
M-7	BBB+	A3		A-	1.0500%	Adjust		0.7000%
M-8	BBB	Baa1		BBB+	0.9000%	Adjust		0.8000%
M-9	BBB-	Baa2		BBB	1.2500%	Adjust		1.5500%
M-10	BB+	Baa3		BBB-	1.4500%	Adjust		2.5000%
M-11	BB	Ba2		BB+	1.1500%	Adjust		2.5000%
P	NR	NR		NR	0.0000%	Fixed	0.0000%	
CE	NR	NR		NR	0.0000%	Fixed	0.0000%	

Initial OC:	1.450%
Target OC:	1.450%
Step-up OC:	
Step-down OC:	2.900%
Floor OC:	0.5000%

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v8 swap cap (Final)
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9/26/2006 16:11:04

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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	0.6532%	$0.00	Pass
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	0.6532%	$0.00	Pass
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	0.6532%	$0.00	Pass
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	0.6532%	$0.00	Pass
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	0.6983%	$0.00	Pass
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	0.5818%	$0.00	Pass
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	0.8348%	$0.00	Pass
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	0.7309%	$0.00	Pass
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	0.8391%	$0.00	Pass
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	0.7924%	$0.00	Pass
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	0.8770%	$0.00	Pass
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	0.8450%	$0.00	Pass
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	0.9053%	$0.00	Pass
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	0.9600%	$0.00	Pass
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	1.2914%	$0.00	Pass

Initial OC :	$13,726,438.62	1.4500%
Target OC :	$13,726,083.36	1.4500%

Spread Holiday : 0

20.7

LJA
9/26/06

MEP
9/26/2006

9/26/06

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.

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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	0.7336%	$0.00	Pass
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	0.7336%	$0.00	Pass
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	0.7336%	$0.00	Pass
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	0.7336%	$0.00	Pass
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	0.7476%	$0.00	Pass
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	0.9204%	$0.00	Pass
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	0.8843%	$0.00	Pass
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	0.7440%	$0.00	Pass
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	0.8741%	$0.00	Pass
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	0.8663%	$0.00	Pass
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	0.8950%	$0.00	Pass
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	0.8628%	$0.00	Pass
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	0.9241%	$0.00	Pass
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	0.9803%	$0.00	Pass
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	1.2559%	$0.00	Pass

Initial OC : $13,726,438.62 1.4500%
Target OC : $13,726,083.36 1.4500%

Spread Holiday : 0

WA
9/26/04

MEP
9/26/2006

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v8 swap cap (Final)
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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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	0.4379%	$0.00	Pass
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	0.4379%	$0.00	Pass
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	0.4379%	$0.00	Pass
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	0.4379%	$0.00	Pass
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	0.4771%	$0.00	Pass
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	0.6176%	$0.00	Pass
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	0.5805%	$0.00	Pass
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	0.5677%	$0.00	Pass
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	0.6509%	$0.00	Pass
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	0.3989%	$0.00	Pass
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	0.7412%	$0.00	Pass
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	0.4782%	$0.00	Pass
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	0.4862%	$0.00	Pass
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	0.6952%	$0.00	Pass
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	0.5127%	$0.00	Pass

Initial OC :	$13,726,438.62	1.4500%
Target OC :	$13,726,083.36	1.4500%

Spread Holiday : 0

VA
9/26/06

WEP
9/26/2006

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v8 swap cap (Final)
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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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	151	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	29	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	99	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	166	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	186	$35,507,792.29
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	72	$44,018,000.00
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	54	$14,199,000.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	54	$16,093,000.00
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	48	$16,566,000.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	42	$10,886,000.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	42	$9,940,000.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	36	$8,520,000.00
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	36	$11,833,000.00
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$13,726,000.00
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$10,886,000.00

Remaining OC %: 0.6532%

Final Bond Insurer Shortfall: $0.00

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v8 swap cap (Final)
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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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	84	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	29	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	75	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	84	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	168	$0.00
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	180	$41,536,118.17
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	66	$14,199,000.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	60	$16,093,000.00
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	54	$16,566,000.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	48	$10,886,000.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	42	$9,940,000.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	36	$8,520,000.00
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	36	$11,833,000.00
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$13,726,000.00
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$10,886,000.00

Remaining OC %: 0.6983%

Final Bond Insurer Shortfall: $0.00

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v8 swap cap (Final)
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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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	73	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	27	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	66	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	73	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	92	$0.00
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	194	$0.00
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	84	$14,199,000.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	72	$16,093,000.00
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	66	$16,566,000.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	54	$10,886,000.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	48	$9,940,000.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	48	$8,520,000.00
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	42	$11,833,000.00
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	36	$13,726,000.00
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$10,886,000.00

Remaining OC %: 0.5818%

Final Bond Insurer Shortfall: $0.00

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v8 swap cap (Final)
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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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	69	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	27	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	64	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	69	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	83	$0.00
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	129	$0.00
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	169	$0.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	171	$15,661,816.69
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	72	$16,566,000.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	60	$10,886,000.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	54	$9,940,000.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	48	$8,520,000.00
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	42	$11,833,000.00
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	36	$13,726,000.00
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$10,886,000.00

Remaining OC %: 0.8348%

Final Bond Insurer Shortfall: $0.00

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v8 swap cap (Final)
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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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	65	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	60	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	65	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	74	$0.00
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	99	$0.00
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	120	$0.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	166	$0.00
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	84	$16,566,000.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	72	$10,886,000.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	66	$9,940,000.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	60	$8,520,000.00
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	48	$11,833,000.00
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	42	$13,726,000.00
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$10,886,000.00

Remaining OC %: 0.7309%

Final Bond Insurer Shortfall: $0.00

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v8 swap cap (Final)
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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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	63	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	60	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	63	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	72	$0.00
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	89	$0.00
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	102	$0.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	124	$0.00
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	166	$0.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	84	$10,886,000.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	72	$9,940,000.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	66	$8,520,000.00
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	60	$11,833,000.00
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	48	$13,726,000.00
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	36	$10,886,000.00

Remaining OC %: 0.8391%

Final Bond Insurer Shortfall: $0.00

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v8 swap cap (Final)
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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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	61	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	58	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	61	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	70	$0.00
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	84	$0.00
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	92	$0.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	108	$0.00
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	135	$0.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	167	$0.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	84	$9,940,000.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	72	$8,520,000.00
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	66	$11,833,000.00
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	54	$13,726,000.00
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	36	$10,886,000.00

Remaining OC %: 0.7924%

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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	56	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	67	$0.00
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	80	$0.00
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	85	$0.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	97	$0.00
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	114	$0.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	131	$0.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	155	$0.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	163	$6,023,804.03
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	78	$11,833,000.00
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	66	$13,726,000.00
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	48	$10,886,000.00

Remaining OC %: 0.8770%

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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	24	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	55	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	78	$0.00
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	84	$0.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	91	$0.00
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	105	$0.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	118	$0.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	135	$0.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	157	$0.00
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	163	$10,287,604.56
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	72	$13,726,000.00
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	54	$10,886,000.00

Remaining OC %: 0.8450%

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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	55	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	78	$0.00
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	82	$0.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	88	$0.00
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	99	$0.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	108	$0.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	120	$0.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	133	$0.00
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	160	$0.00
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	165	$12,300,967.80
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	66	$10,886,000.00

Remaining OC %: 0.9053%

Final Bond Insurer Shortfall: $0.00

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v8 swap cap (Final)
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9/26/2006 16:11:04

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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	55	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	77	$0.00
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	80	$0.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	86	$0.00
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	95	$0.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	102	$0.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	110	$0.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	118	$0.00
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	134	$0.00
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	163	$0.00
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	169	$8,818,689.29

Remaining OC %: 0.9600%

Final Bond Insurer Shortfall: $0.00

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v8 swap cap (Final)
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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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	56	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	76	$0.00
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	80	$0.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	84	$0.00
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	92	$0.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	98	$0.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	105	$0.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	111	$0.00
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	122	$0.00
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	140	$0.00
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	161	$0.00

Remaining OC %: 1.2914%

Final Bond Insurer Shortfall: $0.00

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v8 swap cap (Final)
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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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	158	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	30	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	104	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	171	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	179	$37,796,315.10
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	72	$44,018,000.00
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	54	$14,199,000.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	54	$16,093,000.00
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	48	$16,566,000.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	42	$10,886,000.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	36	$9,940,000.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	36	$8,520,000.00
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	30	$11,833,000.00
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$13,726,000.00
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	24	$10,886,000.00

Remaining OC %: 0.7336%

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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	84	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	29	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	72	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	84	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	148	$0.00
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	176	$37,399,146.43
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	66	$14,199,000.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	60	$16,093,000.00
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	54	$16,566,000.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	48	$10,886,000.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	42	$9,940,000.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	42	$8,520,000.00
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	36	$11,833,000.00
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$13,726,000.00
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$10,886,000.00

Remaining OC %: 0.7476%

Final Bond Insurer Shortfall: $0.00

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v8 swap cap (Final)
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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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	72	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	28	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	66	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	72	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	87	$0.00
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	160	$0.00
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	171	$11,158,179.74
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	78	$16,093,000.00
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	66	$16,566,000.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	60	$10,886,000.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	54	$9,940,000.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	48	$8,520,000.00
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	42	$11,833,000.00
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	36	$13,726,000.00
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$10,886,000.00

Remaining OC %: 0.9204%

Final Bond Insurer Shortfall: $0.00

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Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v8 swap cap (Final)
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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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	67	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	27	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	63	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	67	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	80	$0.00
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	120	$0.00
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	152	$0.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	168	$11,277,633.24
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	78	$16,566,000.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	66	$10,886,000.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	60	$9,940,000.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	54	$8,520,000.00
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	48	$11,833,000.00
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	42	$13,726,000.00
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	30	$10,886,000.00

Remaining OC %: 0.8843%

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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	63	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	60	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	63	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	72	$0.00
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	94	$0.00
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	112	$0.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	146	$0.00
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	165	$11,510,533.39
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	78	$10,886,000.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	66	$9,940,000.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	60	$8,520,000.00
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	54	$11,833,000.00
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	48	$13,726,000.00
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	36	$10,886,000.00

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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	62	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	59	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	62	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	72	$0.00
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	85	$0.00
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	97	$0.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	115	$0.00
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	148	$0.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	164	$5,838,235.09
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	78	$9,940,000.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	72	$8,520,000.00
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	60	$11,833,000.00
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	54	$13,726,000.00
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	42	$10,886,000.00

Remaining OC %: 0.8741%

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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	57	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	69	$0.00
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	83	$0.00
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	89	$0.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	104	$0.00
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	127	$0.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	152	$0.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	163	$6,628,517.90
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	78	$8,520,000.00
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	66	$11,833,000.00
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	60	$13,726,000.00
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	42	$10,886,000.00

Remaining OC %: 0.8663%

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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	56	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	79	$0.00
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	84	$0.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	95	$0.00
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	112	$0.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	127	$0.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	148	$0.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	162	$4,086,930.11
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	78	$11,833,000.00
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	66	$13,726,000.00
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	54	$10,886,000.00

Remaining OC %: 0.8950%

Final Bond Insurer Shortfall: $0.00

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v8 swap cap (Final)
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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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	24	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	55	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	78	$0.00
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	83	$0.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	90	$0.00
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	104	$0.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	117	$0.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	133	$0.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	153	$0.00
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	162	$9,150,223.02
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	72	$13,726,000.00
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	54	$10,886,000.00

Remaining OC %: 0.8628%

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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	59	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	55	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	59	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	77	$0.00
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	81	$0.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	87	$0.00
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	98	$0.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	107	$0.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	118	$0.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	130	$0.00
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	156	$0.00
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	164	$10,979,689.77
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	66	$10,886,000.00

Remaining OC %: 0.9241%

Final Bond Insurer Shortfall: $0.00

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v8 swap cap (Final)
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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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	55	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	76	$0.00
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	80	$0.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	85	$0.00
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	94	$0.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	101	$0.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	109	$0.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	117	$0.00
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	131	$0.00
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	158	$0.00
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	168	$7,381,301.81

Remaining OC %: 0.9803%

Final Bond Insurer Shortfall: $0.00

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v8 swap cap (Final)
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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>	$154,577,000.00	16.3293%	Adjust	0.0000%	0.1400%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,749,000.00	29.7635%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,356,000.00	29.8276%	Adjust	0.0000%	0.1600%	$0.00	$0.00	56	$0.00
A-2C	AAA	NR	<NULL>	$18,266,000.00	1.9296%	Adjust	0.0000%	0.2400%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,285,000.00	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,018,000.00	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	76	$0.00
M3	AA-	NR	<NULL>	$14,199,000.00	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	80	$0.00
M4	A+	NR	<NULL>	$16,093,000.00	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	85	$0.00
M5	A	NR	<NULL>	$16,566,000.00	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	92	$0.00
M6	A-	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	98	$0.00
M7	BBB+	NR	<NULL>	$9,940,000.00	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	105	$0.00
M8	BBB	NR	<NULL>	$8,520,000.00	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	112	$0.00
M9	BBB-	NR	<NULL>	$11,833,000.00	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	123	$0.00
M10	BB+	NR	<NULL>	$13,726,000.00	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	141	$0.00
M11	BB	NR	<NULL>	$10,886,000.00	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	162	$0.00

Remaining OC %: 1.2559%

Final Bond Insurer Shortfall: $0.00

Deal Information

Analyst:	Mike Listner
Issuer Name:	Citigroup Mortgage Loan Trust
Deal Name:	CMLTI 2006-NC2 cf v8 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($):	$946,626,438.62
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 : 20.05%

Pool Type	Rating	WAFF	WALS	WALC
Fixed	AAA	36.7300%	62.6300%	23.0040%
	AA+	33.3200%	58.5300%	19.5022%
	AA	28.7400%	56.5500%	16.2525%
	AA-	26.5700%	55.5100%	14.7490%
	A+	25.1600%	53.6600%	13.5009%
	A	23.2700%	52.6400%	12.2493%
	A-	21.7900%	51.6300%	11.2502%
	BBB+	20.0900%	51.0300%	10.2519%
	BBB	18.8400%	50.4200%	9.4991%
	BBB-	17.0000%	50.0100%	8.5017%
	BB+	14.9200%	49.5900%	7.3988%
	BB	12.9600%	49.3800%	6.3996%
	BB-	11.5900%	49.1800%	5.7000%
	B+	10.2100%	48.9700%	4.9998%
	B	8.8200%	48.7600%	4.3006%
	B-	7.2400%	48.3500%	3.5005%

Loss Coverage Report For Group Number 2

% of Total Collateral Balance : 79.95%

Pool Type	Rating	WAFF	WALS	WALC
Arms	AAA	48.6200%	65.3000%	31.7489%
	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%	49.4000%	15.2498%
	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-	8.1000%	43.2100%	3.5000%

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	46.3147%	64.7647%	29.9955%	29.3325%	0.6631%
	AA+	42.9481%	59.3695%	25.4980%	25.4621%	0.0360%
	AA	37.4989%	56.6619%	21.2476%	21.2226%	0.0250%
	AA-	35.0413%	55.2142%	19.3478%	19.3250%	0.0228%
	A+	32.8167%	52.7166%	17.2998%	17.2776%	0.0222%
	A	30.5130%	51.2808%	15.6473%	15.6272%	0.0201%
	A-	28.9844%	49.8471%	14.4479%	14.4293%	0.0186%
	BBB+	26.6625%	48.9353%	13.0474%	13.0294%	0.0180%
	BBB	25.1878%	48.0295%	12.0976%	12.0809%	0.0167%
	BBB-	22.6335%	47.2757%	10.7002%	10.6854%	0.0147%
	BB+	19.6924%	46.5119%	9.1593%	9.1461%	0.0133%
	BB	16.9891%	46.1340%	7.8377%	7.8264%	0.0113%
	BB-	14.7280%	45.7581%	6.7393%	0.0000%	0.0000%
	B+	12.4276%	45.3722%	5.6387%	0.0000%	0.0000%
	B	10.2680%	44.9943%	4.6200%	0.0000%	0.0000%
	B-	7.9116%	44.2406%	3.5001%	0.0000%	0.0000%

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%	$908,288,000.00	$932,900,000.00	$908,288,000.00	$0.00	$0.00	$0.00
1	5.4000%	5.9800%	$900,248,678.00	$929,047,568.40	$908,288,000.00	$4,087,296.00	$4,526,306.38	$439,010.38
2	5.4000%	6.1800%	$890,921,270.70	$924,391,776.80	$900,248,678.00	$4,051,119.05	$4,789,361.14	$738,242.09
3	5.4000%	6.1800%	$880,128,622.40	$918,865,264.20	$890,921,270.70	$4,009,145.72	$4,586,844.14	$577,698.42
4	5.4000%	6.2800%	$867,385,559.30	$912,473,664.50	$880,128,622.40	$3,960,578.80	$4,758,917.27	$798,338.47
5	5.4000%	6.5100%	$852,369,318.30	$905,225,389.50	$867,385,559.30	$3,903,235.02	$4,864,370.17	$961,135.16
6	5.4000%	6.7500%	$835,737,774.10	$897,131,649.20	$852,369,318.30	$3,835,661.93	$4,475,882.49	$640,220.56
7	5.4000%	7.0100%	$817,314,740.50	$888,452,902.00	$835,737,774.10	$3,760,819.98	$5,046,385.99	$1,285,566.01
8	5.4000%	7.2700%	$796,723,057.90	$878,982,124.60	$817,314,740.50	$3,677,916.33	$4,952,550.99	$1,274,634.65
9	5.4000%	7.5300%	$774,148,103.30	$868,739,447.00	$796,723,057.90	$3,585,253.76	$5,164,516.77	$1,579,263.01
10	5.4000%	7.7900%	$748,730,926.50	$857,751,795.60	$774,148,103.30	$3,483,666.47	$5,022,793.30	$1,539,126.83
11	5.4000%	8.0300%	$722,578,121.20	$846,259,586.00	$748,730,926.50	$3,369,289.17	$5,174,841.02	$1,805,551.85
12	5.4000%	8.2800%	$696,568,682.50	$816,822,044.80	$722,578,121.20	$3,251,601.55	$5,151,162.22	$1,899,560.68
13	5.4000%	8.5200%	$671,113,104.60	$804,885,484.00	$696,568,682.50	$3,134,559.07	$4,947,261.81	$1,812,702.73
14	5.4000%	8.7900%	$646,165,464.30	$792,557,088.20	$671,113,104.60	$3,020,008.97	$5,077,311.96	$2,057,302.99
15	5.4000%	9.0100%	$621,825,965.30	$779,854,070.70	$646,165,464.30	$2,907,744.59	$4,853,033.31	$1,945,288.72
16	5.4000%	9.2400%	$597,964,065.10	$766,804,453.30	$621,825,965.30	$2,798,216.84	$4,950,124.31	$2,151,907.47
17	5.4000%	9.4900%	$572,684,533.50	$753,544,570.00	$597,964,065.10	$2,690,838.29	$4,883,996.33	$2,193,158.04
18	5.4000%	9.6900%	$545,383,370.80	$715,294,332.90	$572,684,533.50	$2,577,080.40	$4,468,020.36	$1,890,939.95
19	5.4000%	9.8700%	$512,873,179.10	$703,439,257.30	$545,383,370.80	$2,454,225.17	$4,637,535.21	$2,183,310.04
20	5.4000%	10.0500%	$482,370,732.90	$691,742,373.90	$512,873,179.10	$2,307,929.31	$4,296,466.19	$1,988,536.88
21	5.4000%	10.2200%	$453,688,907.20	$680,202,069.90	$482,370,732.90	$2,170,668.30	$4,244,526.89	$2,073,858.59
22	5.4000%	10.3700%	$426,599,202.00	$668,816,954.20	$453,688,907.20	$2,041,600.08	$3,919,371.49	$1,877,771.40
23	5.4000%	10.5200%	$400,692,481.80	$657,627,865.40	$426,599,202.00	$1,919,696.41	$3,863,021.85	$1,943,325.44
24	5.4000%	10.6400%	$0.00	$619,275,423.80	$400,692,481.80	$1,803,116.17	$3,671,711.01	$1,868,594.84
25	0.0000%	0.0000%	$0.00	$609,338,257.60	$0.00	$0.00	$0.00	$0.00
26	0.0000%	0.0000%	$0.00	$599,592,947.50	$0.00	$0.00	$0.00	$0.00
27	0.0000%	0.0000%	$0.00	$590,035,644.80	$0.00	$0.00	$0.00	$0.00
28	0.0000%	0.0000%	$0.00	$580,662,581.30	$0.00	$0.00	$0.00	$0.00
29	0.0000%	0.0000%	$0.00	$571,470,064.90	$0.00	$0.00	$0.00	$0.00
30	0.0000%	0.0000%	$0.00	$505,574,218.80	$0.00	$0.00	$0.00	$0.00
31	0.0000%	0.0000%	$0.00	$497,561,332.80	$0.00	$0.00	$0.00	$0.00
32	0.0000%	0.0000%	$0.00	$489,702,210.30	$0.00	$0.00	$0.00	$0.00
33	0.0000%	0.0000%	$0.00	$481,993,786.20	$0.00	$0.00	$0.00	$0.00
34	0.0000%	0.0000%	$0.00	$474,433,007.50	$0.00	$0.00	$0.00	$0.00
35	0.0000%	0.0000%	$0.00	$467,012,108.50	$0.00	$0.00	$0.00	$0.00
36	0.0000%	0.0000%	$0.00	$414,897,743.40	$0.00	$0.00	$0.00	$0.00
37	0.0000%	0.0000%	$0.00	$408,543,824.30	$0.00	$0.00	$0.00	$0.00
38	0.0000%	0.0000%	$0.00	$402,310,941.20	$0.00	$0.00	$0.00	$0.00
39	0.0000%	0.0000%	$0.00	$396,196,697.90	$0.00	$0.00	$0.00	$0.00
40	0.0000%	0.0000%	$0.00	$390,198,747.40	$0.00	$0.00	$0.00	$0.00
41	0.0000%	0.0000%	$0.00	$384,314,785.50	$0.00	$0.00	$0.00	$0.00
42	0.0000%	0.0000%	$0.00	$334,821,080.70	$0.00	$0.00	$0.00	$0.00
43	0.0000%	0.0000%	$0.00	$329,904,909.00	$0.00	$0.00	$0.00	$0.00
44	0.0000%	0.0000%	$0.00	$325,081,544.30	$0.00	$0.00	$0.00	$0.00
45	0.0000%	0.0000%	$0.00	$320,349,165.20	$0.00	$0.00	$0.00	$0.00
46	0.0000%	0.0000%	$0.00	$315,705,985.70	$0.00	$0.00	$0.00	$0.00
47	0.0000%	0.0000%	$0.00	$311,150,195.00	$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	$265,163,063.30	$0.00	$0.00	$0.00	$0.00
49	0.0000%	0.0000%	$0.00	$261,522,863.70	$0.00	$0.00	$0.00	$0.00
50	0.0000%	0.0000%	$0.00	$257,950,521.00	$0.00	$0.00	$0.00	$0.00
51	0.0000%	0.0000%	$0.00	$254,444,719.20	$0.00	$0.00	$0.00	$0.00
52	0.0000%	0.0000%	$0.00	$251,004,160.90	$0.00	$0.00	$0.00	$0.00
53	0.0000%	0.0000%	$0.00	$247,626,962.70	$0.00	$0.00	$0.00	$0.00
54	0.0000%	0.0000%	$0.00	$204,998,146.40	$0.00	$0.00	$0.00	$0.00
55	0.0000%	0.0000%	$0.00	$202,385,420.40	$0.00	$0.00	$0.00	$0.00
56	0.0000%	0.0000%	$0.00	$199,820,545.80	$0.00	$0.00	$0.00	$0.00
57	0.0000%	0.0000%	$0.00	$197,302,609.70	$0.00	$0.00	$0.00	$0.00
58	0.0000%	0.0000%	$0.00	$194,829,707.30	$0.00	$0.00	$0.00	$0.00
59	0.0000%	0.0000%	$0.00	$192,388,624.00	$0.00	$0.00	$0.00	$0.00
60	0.0000%	0.0000%	$0.00	$150,707,147.40	$0.00	$0.00	$0.00	$0.00
61	0.0000%	0.0000%	$0.00	$148,830,370.60	$0.00	$0.00	$0.00	$0.00
62	0.0000%	0.0000%	$0.00	$146,987,115.80	$0.00	$0.00	$0.00	$0.00
63	0.0000%	0.0000%	$0.00	$145,176,755.20	$0.00	$0.00	$0.00	$0.00
64	0.0000%	0.0000%	$0.00	$143,398,448.30	$0.00	$0.00	$0.00	$0.00
65	0.0000%	0.0000%	$0.00	$141,648,210.20	$0.00	$0.00	$0.00	$0.00
66	0.0000%	0.0000%	$0.00	$106,150,743.70	$0.00	$0.00	$0.00	$0.00
67	0.0000%	0.0000%	$0.00	$104,919,744.90	$0.00	$0.00	$0.00	$0.00
68	0.0000%	0.0000%	$0.00	$103,709,808.00	$0.00	$0.00	$0.00	$0.00
69	0.0000%	0.0000%	$0.00	$102,520,553.30	$0.00	$0.00	$0.00	$0.00
70	0.0000%	0.0000%	$0.00	$101,351,417.50	$0.00	$0.00	$0.00	$0.00
71	0.0000%	0.0000%	$0.00	$100,199,185.50	$0.00	$0.00	$0.00	$0.00
72	0.0000%	0.0000%	$0.00	$75,204,453.06	$0.00	$0.00	$0.00	$0.00
73	0.0000%	0.0000%	$0.00	$65,220,527.02	$0.00	$0.00	$0.00	$0.00
74	0.0000%	0.0000%	$0.00	$64,447,627.65	$0.00	$0.00	$0.00	$0.00
75	0.0000%	0.0000%	$0.00	$63,687,333.06	$0.00	$0.00	$0.00	$0.00
76	0.0000%	0.0000%	$0.00	$62,939,292.25	$0.00	$0.00	$0.00	$0.00
77	0.0000%	0.0000%	$0.00	$62,201,463.14	$0.00	$0.00	$0.00	$0.00
78	0.0000%	0.0000%	$0.00	$42,791,699.05	$0.00	$0.00	$0.00	$0.00
79	0.0000%	0.0000%	$0.00	$42,084,362.42	$0.00	$0.00	$0.00	$0.00
80	0.0000%	0.0000%	$0.00	$41,388,722.87	$0.00	$0.00	$0.00	$0.00
81	0.0000%	0.0000%	$0.00	$40,704,579.46	$0.00	$0.00	$0.00	$0.00
82	0.0000%	0.0000%	$0.00	$40,031,664.73	$0.00	$0.00	$0.00	$0.00
83	0.0000%	0.0000%	$0.00	$39,368,841.58	$0.00	$0.00	$0.00	$0.00
84	0.0000%	0.0000%	$0.00	$24,327,815.53	$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	$932,900,000.00	$0.00	$0.00	$0.00	$0.00
1	0.0000%	0.0000%	$0.00	$929,047,568.40	$0.00	$0.00	$0.00	$0.00
2	0.0000%	0.0000%	$0.00	$924,391,776.80	$0.00	$0.00	$0.00	$0.00
3	0.0000%	0.0000%	$0.00	$918,865,264.20	$0.00	$0.00	$0.00	$0.00
4	0.0000%	0.0000%	$0.00	$912,473,664.50	$0.00	$0.00	$0.00	$0.00
5	0.0000%	0.0000%	$0.00	$905,225,389.50	$0.00	$0.00	$0.00	$0.00
6	0.0000%	0.0000%	$0.00	$897,131,649.20	$0.00	$0.00	$0.00	$0.00
7	0.0000%	0.0000%	$0.00	$888,452,902.00	$0.00	$0.00	$0.00	$0.00
8	0.0000%	0.0000%	$0.00	$878,982,124.60	$0.00	$0.00	$0.00	$0.00
9	0.0000%	0.0000%	$0.00	$868,739,447.00	$0.00	$0.00	$0.00	$0.00
10	0.0000%	0.0000%	$0.00	$857,751,795.60	$0.00	$0.00	$0.00	$0.00
11	0.0000%	0.0000%	$0.00	$846,259,586.00	$0.00	$0.00	$0.00	$0.00
12	0.0000%	0.0000%	$0.00	$816,822,044.80	$0.00	$0.00	$0.00	$0.00
13	0.0000%	0.0000%	$0.00	$804,885,484.00	$0.00	$0.00	$0.00	$0.00
14	0.0000%	0.0000%	$0.00	$792,557,088.20	$0.00	$0.00	$0.00	$0.00
15	0.0000%	0.0000%	$0.00	$779,854,070.70	$0.00	$0.00	$0.00	$0.00
16	0.0000%	0.0000%	$0.00	$766,804,453.30	$0.00	$0.00	$0.00	$0.00
17	0.0000%	0.0000%	$0.00	$753,544,570.00	$0.00	$0.00	$0.00	$0.00
18	0.0000%	0.0000%	$0.00	$715,294,332.90	$0.00	$0.00	$0.00	$0.00
19	0.0000%	0.0000%	$0.00	$703,439,257.30	$0.00	$0.00	$0.00	$0.00
20	0.0000%	0.0000%	$0.00	$691,742,373.90	$0.00	$0.00	$0.00	$0.00
21	0.0000%	0.0000%	$0.00	$680,202,069.90	$0.00	$0.00	$0.00	$0.00
22	0.0000%	0.0000%	$0.00	$668,816,954.20	$0.00	$0.00	$0.00	$0.00
23	0.0000%	0.0000%	$0.00	$657,627,865.40	$0.00	$0.00	$0.00	$0.00
24	0.0000%	0.0000%	$376,091,470.90	$619,275,423.80	$0.00	$0.00	$0.00	$0.00
25	5.1500%	10.7500%	$352,994,284.60	$609,338,257.60	$376,091,470.90	$1,614,059.23	$3,367,819.69	$1,753,760.46
26	5.1500%	10.8400%	$331,380,271.10	$599,592,947.50	$352,994,284.60	$1,514,933.81	$3,296,057.00	$1,781,123.19
27	5.1500%	10.9400%	$311,166,783.80	$590,035,644.80	$331,380,271.10	$1,422,173.66	$3,019,872.27	$1,597,698.60
28	5.1500%	10.9900%	$291,734,445.20	$580,662,581.30	$311,166,783.80	$1,335,424.11	$2,944,409.16	$1,608,985.05
29	5.1500%	11.0500%	$274,060,278.10	$571,470,064.90	$291,734,445.20	$1,252,026.99	$2,774,994.99	$1,522,967.99
30	5.1500%	11.0700%	$261,229,499.40	$505,574,218.80	$274,060,278.10	$1,176,175.36	$2,360,415.93	$1,184,240.57
31	5.1500%	11.1000%	$248,979,986.30	$497,561,332.80	$261,229,499.40	$1,121,109.94	$2,497,907.93	$1,376,797.99
32	5.1500%	11.1200%	$237,282,265.10	$489,702,210.30	$248,979,986.30	$1,068,539.11	$2,308,234.49	$1,239,695.39
33	5.1500%	11.1400%	$226,108,566.70	$481,993,786.20	$237,282,265.10	$1,018,336.39	$2,276,263.18	$1,257,926.79
34	5.1500%	11.1300%	$215,432,640.30	$474,433,007.50	$226,108,566.70	$970,382.60	$2,096,329.04	$1,125,946.44
35	5.1500%	11.1200%	$205,232,644.50	$467,012,108.50	$215,432,640.30	$924,565.08	$2,062,568.35	$1,138,003.27
36	5.1500%	11.0900%	$195,484,293.60	$414,897,743.40	$205,232,644.50	$880,790.10	$1,959,134.25	$1,078,344.15
37	5.1500%	11.0600%	$195,484,293.60	$408,543,824.30	$195,484,293.60	$838,953.43	$1,802,394.39	$963,440.96
38	5.1500%	11.0300%	$195,484,293.60	$402,310,941.20	$195,484,293.60	$838,953.43	$1,856,819.18	$1,017,865.76
39	5.1500%	11.0000%	$190,757,919.60	$396,196,697.90	$195,484,293.60	$838,953.43	$1,791,825.37	$952,871.95
40	5.1500%	10.9600%	$183,991,278.70	$390,198,747.40	$190,757,919.60	$818,669.41	$1,799,931.78	$981,262.38
41	5.1500%	10.9200%	$177,466,823.80	$384,314,785.50	$183,991,278.70	$789,629.24	$1,729,375.51	$939,746.27
42	5.1500%	10.8700%	$171,175,871.20	$334,821,080.70	$177,466,823.80	$761,628.45	$1,500,175.76	$738,547.31
43	5.1500%	10.8000%	$165,109,286.30	$329,904,909.00	$171,175,871.20	$734,629.78	$1,592,092.83	$857,463.05
44	5.1500%	10.7100%	$159,259,016.90	$325,081,544.30	$165,109,286.30	$708,594.02	$1,473,659.91	$765,065.89
45	5.1500%	10.6300%	$153,617,305.30	$320,349,165.20	$159,259,016.90	$683,486.61	$1,458,015.07	$774,528.46
46	5.1500%	10.5200%	$148,176,670.60	$315,705,985.70	$153,617,305.30	$659,274.27	$1,346,579.99	$687,305.72
47	5.1500%	10.4200%	$142,930,005.40	$311,150,195.00	$148,176,670.60	$635,924.88	$1,329,510.22	$693,585.34

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%	$137,870,444.00	$265,163,063.30	$142,930,005.40	$613,407.94	$1,267,639.86	$654,231.91
49	5.1500%	10.1600%	$132,991,066.40	$261,522,863.70	$137,870,444.00	$591,693.99	$1,166,746.86	$575,052.87
50	5.1500%	10.0000%	$128,285,415.30	$257,950,521.00	$132,991,066.40	$570,753.33	$1,145,356.44	$574,603.11
51	5.1500%	9.8400%	$123,747,266.60	$254,444,719.20	$128,285,415.30	$550,558.24	$1,051,757.94	$501,199.70
52	5.1500%	9.6600%	$119,370,622.10	$251,004,160.90	$123,747,266.60	$531,082.02	$1,029,425.13	$498,343.11
53	5.1500%	9.4900%	$115,149,732.80	$247,626,962.70	$119,370,622.10	$512,298.92	$975,060.17	$462,761.25
54	5.1500%	9.3000%	$111,079,064.40	$204,998,146.40	$115,149,732.80	$494,184.27	$832,673.18	$338,488.91
55	5.1500%	9.0900%	$107,153,152.80	$202,385,420.40	$111,079,064.40	$476,714.32	$869,674.74	$392,960.42
56	5.1500%	8.8800%	$103,366,499.30	$199,820,545.80	$107,153,152.80	$459,865.61	$792,596.94	$332,731.33
57	5.1500%	8.6600%	$99,714,001.67	$197,302,609.70	$103,366,499.30	$443,614.56	$770,960.53	$327,345.97
58	5.1500%	8.4300%	$96,189,904.32	$194,829,707.30	$99,714,001.67	$427,939.26	$700,434.60	$272,495.34
59	5.1500%	8.1700%	$92,788,276.18	$192,388,624.00	$96,189,904.32	$412,815.01	$676,309.31	$263,494.30
60	5.1500%	7.9100%	$89,504,244.87	$150,707,147.40	$92,788,276.18	$398,216.35	$632,222.12	$234,005.77
61	5.1500%	7.6400%	$0.00	$148,830,370.60	$89,504,244.87	$384,122.38	$569,907.44	$185,785.06
62	0.0000%	0.0000%	$0.00	$146,987,115.80	$0.00	$0.00	$0.00	$0.00
63	0.0000%	0.0000%	$0.00	$145,176,755.20	$0.00	$0.00	$0.00	$0.00
64	0.0000%	0.0000%	$0.00	$143,398,448.30	$0.00	$0.00	$0.00	$0.00
65	0.0000%	0.0000%	$0.00	$141,648,210.20	$0.00	$0.00	$0.00	$0.00
66	0.0000%	0.0000%	$0.00	$106,150,743.70	$0.00	$0.00	$0.00	$0.00
67	0.0000%	0.0000%	$0.00	$104,919,744.90	$0.00	$0.00	$0.00	$0.00
68	0.0000%	0.0000%	$0.00	$103,709,808.00	$0.00	$0.00	$0.00	$0.00
69	0.0000%	0.0000%	$0.00	$102,520,553.30	$0.00	$0.00	$0.00	$0.00
70	0.0000%	0.0000%	$0.00	$101,351,417.50	$0.00	$0.00	$0.00	$0.00
71	0.0000%	0.0000%	$0.00	$100,199,185.50	$0.00	$0.00	$0.00	$0.00
72	0.0000%	0.0000%	$0.00	$75,204,453.06	$0.00	$0.00	$0.00	$0.00
73	0.0000%	0.0000%	$0.00	$65,220,527.02	$0.00	$0.00	$0.00	$0.00
74	0.0000%	0.0000%	$0.00	$64,447,627.65	$0.00	$0.00	$0.00	$0.00
75	0.0000%	0.0000%	$0.00	$63,687,333.06	$0.00	$0.00	$0.00	$0.00
76	0.0000%	0.0000%	$0.00	$62,939,292.25	$0.00	$0.00	$0.00	$0.00
77	0.0000%	0.0000%	$0.00	$62,201,463.14	$0.00	$0.00	$0.00	$0.00
78	0.0000%	0.0000%	$0.00	$42,791,699.05	$0.00	$0.00	$0.00	$0.00
79	0.0000%	0.0000%	$0.00	$42,084,362.42	$0.00	$0.00	$0.00	$0.00
80	0.0000%	0.0000%	$0.00	$41,388,722.87	$0.00	$0.00	$0.00	$0.00
81	0.0000%	0.0000%	$0.00	$40,704,579.46	$0.00	$0.00	$0.00	$0.00
82	0.0000%	0.0000%	$0.00	$40,031,664.73	$0.00	$0.00	$0.00	$0.00
83	0.0000%	0.0000%	$0.00	$39,368,841.58	$0.00	$0.00	$0.00	$0.00
84	0.0000%	0.0000%	$0.00	$24,327,815.53	$0.00	$0.00	$0.00	$0.00

Senior Enhancement Percentage

Senior Enhancement Percentage:	**44.30%**

Loss Trigger

Months	Loss Trigger
37-48	**6.50%**
49-60	**8.50%**
61-72	**10.25%**
72 and thereafter	**10.75%**

Delinquency Trigger

Delinquency Trigger (as a % of the Senior Enhancement Percentage):	**36.12%**

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		$154,577,000.00	16.3293%				0.1400%		Y	1 Mo. LIBOR		Y			
A-2A	AAA		2		$281,749,000.00	29.7635%				0.0400%		Y	1 Mo. LIBOR		Y			
A-2B	AAA		2		$282,356,000.00	29.8276%				0.1600%		Y	1 Mo. LIBOR		Y			
A-2C	AAA		2		$18,266,000.00	1.9296%				0.2400%		Y	1 Mo. LIBOR		Y			
M1	AA+		1|2		$39,285,000.00	4.1500%				0.2900%		Y	1 Mo. LIBOR		Y			
M2	AA		1|2		$44,018,000.00	4.6500%				0.3100%		Y	1 Mo. LIBOR		Y			
M3	AA-		1|2		$14,199,000.00	1.5000%				0.3400%		Y	1 Mo. LIBOR		Y			
M4	A+		1|2		$16,093,000.00	1.7000%				0.3900%		Y	1 Mo. LIBOR		Y			
M5	A		1|2		$16,566,000.00	1.7500%				0.4000%		Y	1 Mo. LIBOR		Y			
M6	A-		1|2		$10,886,000.00	1.1500%				0.4600%		Y	1 Mo. LIBOR		Y			
M7	BBB+		1|2		$9,940,000.00	1.0500%				0.7000%		Y	1 Mo. LIBOR		Y			
M8	BBB		1|2		$8,520,000.00	0.9000%				0.8000%		Y	1 Mo. LIBOR		Y			
M9	BBB-		1|2		$11,833,000.00	1.2500%				1.5500%		Y	1 Mo. LIBOR		Y			
M10	BB+		1|2		$13,726,000.00	1.4500%				2.5000%		Y	1 Mo. LIBOR		Y			
M11	BB		1|2		$10,886,000.00	1.1500%				2.5000%		Y	1 Mo. LIBOR		Y			

Total Certificate Balance($): $932,900,000.00

OC Accounts Information

[redacted]

Initial OC ($) : $13,726,438.62

Initial OC(%): 1.4500%

Target OC ($) : $13,726,083.36

Target OC (%) : 1.4500%

For Optimization Only :

Min Initial OC(%) :

Min Target OC(%) :

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v8 swap cap (Final)
[redacted]
9/26/2006 16:11:04

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 :-	$946,626,438.62	842.2579%	8.4226%	412	410	357	11	0			0.0000%	0.0000%	0	0.0000%						No	6	12	0	0	6.1888%	1.9434%	1.4989%	7.5000%
1	$5,185,086.10	847.2000%	8.4720%	480	479	359	0	0	S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1830%	1.9260%	1.5000%	7.5000%
2	$299,193.27	940.0000%	9.4000%	480	479	359	0	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	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	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	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	$723,300.32	814.9000%	8.1490%	480	479	359	0	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	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	$12,966,940.33	875.1000%	8.7510%	480	479	359	0	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	1024.6000%	10.2460%	480	479	359	0	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	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	$1,519,728.78	944.8000%	9.4480%	480	479	359	0	0	S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.4680%	2.0000%	1.5000%	7.5000%
12	$3,378,353.26	894.4000%	8.9440%	480	479	359	0	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	$3,627,569.75	858.6000%	8.5860%	480	479	359	0	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	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	$33,295,324.73	826.0000%	8.2600%	480	479	359	0	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	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	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	$710,407.76	916.5000%	9.1650%	360	359	359	0	0	S&P CPR	S&P Adj					2	1	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.0200%	1.9080%	1.5000%	7.5000%
19	$68,363.02	905.0000%	9.0500%	360	359	359	0	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	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	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	$1,942,945.95	843.6000%	8.4360%	360	359	359	60	0	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	0	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	0	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	0	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	$901,999.99	793.1000%	7.9310%	360	359	359	60	0	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	$4,546,617.05	786.5000%	7.8650%	360	359	359	60	0	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	0	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	0	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	0	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	0	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	$4,910,291.53	763.8000%	7.6380%	360	358	358	60	0	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	0	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	$9,642,733.23	904.1000%	9.0410%	360	359	359	0	0	S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.2560%	1.9330%	1.4850%	7.5000%
35	$974,250.96	891.0000%	8.9100%	360	359	359	0	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	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	$3,834,130.13	952.6000%	9.5260%	360	359	359	0	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	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	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	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	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	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	$11,867,833.83	846.5000%	8.4650%	360	359	359	0	0	S&P CPR	S&P Adj					2	1	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.2630%	1.9750%	1.5000%	7.5000%
44	$231,652.84	747.5000%	7.4750%	360	358	358	0	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	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	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	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	$4,650,702.74	876.3000%	8.7630%	480	478	358	0	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	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	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	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	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%

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 :-	$946,626,438.62	842.2579%	8.4226%	412	410	357	11	0			0.0000%	0.0000%	0	0.0000%						No	6	12	0	0	6.1888%	1.9434%	1.4989%	7.5000%
53	$236,926.48	906.9000%	9.0690%	480	479	359	0	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	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	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	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	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	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	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	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	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	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	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	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	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	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	0	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	0	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	0	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	0	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	0	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	0	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	0	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	0	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	$4,338,191.14	903.8000%	9.0380%	360	358	358	0	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	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	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	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	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	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	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	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	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	$49,506.30	994.0000%	9.9400%	120	118	118	0	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	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	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	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	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	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	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	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	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	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	0	S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
95	$99,577.33	699.0000%	6.9900%	240	238	238	0	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	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	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	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	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	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	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	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	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	0	S&P CPR	S&P Adj					1	1	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v8 swap cap (Final)
[redacted]
9/26/2006 16:11:04

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 :-	$946,626,438.62	842.2579%	8.4226%	412	410	357	11	0			0.0000%	0.0000%	0	0.0000%						No	6	12	0	0	6.1888%	1.9434%	1.4989%	7.5000%
105	$89,918.63	650.0000%	6.5000%	360	359	359	0	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	0	S&P CPR	S&P Adj					1	1	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
107	$3,032,169.83	698.2000%	6.9820%	360	359	359	0	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	0	S&P CPR	S&P Adj					1	1	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
109	$5,894,813.44	907.2000%	9.0720%	360	358	358	0	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	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	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	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	0	S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
114	$1,059,989.43	961.6000%	9.6160%	360	358	358	0	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	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	0	S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
117	$942,380.02	804.8000%	8.0480%	360	358	358	0	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	0	S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
119	$6,986,197.27	831.6000%	8.3160%	360	359	359	0	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	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	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	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	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	0	S&P CPR	S&P Adj					1	1	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
125	$2,574,614.89	1168.8000%	11.6880%	360	358	358	0	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	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	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	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	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	0	S&P CPR	S&P Adj					1	1	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
131	$905,668.36	1164.5000%	11.6450%	360	358	358	0	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	0	S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
149	$5,973,192.85	737.5000%	7.3750%	480	478	358	0	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	0	S&P CPR	S&P Adj					1	1	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
151	$24,214,616.49	864.7000%	8.6470%	480	479	359	0	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	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	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	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	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	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%

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v8 swap cap (Final)
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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 :-	$946,626,438.62	842.2579%	8.4226%	412	410	357	11	0			0.0000%	0.0000%	0	0.0000%						No	6	12	0	0	6.1888%	1.9434%	1.4989%	7.5000%
157	$2,512,399.30	734.9000%	7.3490%	480	479	359	0	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	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	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	$41,768,737.27	772.7000%	7.7270%	480	479	359	0	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	$42,391,547.62	898.7000%	8.9870%	480	479	359	0	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	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	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	$6,792,363.08	905.5000%	9.0550%	480	479	359	0	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	$4,097,363.32	953.1000%	9.5310%	480	478	358	0	0	S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.2250%	1.8810%	1.5000%	7.5000%
166	$5,807,002.95	866.0000%	8.6600%	480	479	359	0	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	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	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	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	$100,585,453.38	823.9000%	8.2390%	480	479	359	0	0	S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.2120%	1.9750%	1.5000%	7.5000%
171	$1,488,783.35	818.8000%	8.1880%	480	479	359	0	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	$10,979,264.13	886.7000%	8.8670%	360	358	358	0	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	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	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	$1,002,888.21	890.7000%	8.9070%	360	359	359	0	0	S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.1820%	2.0000%	1.5000%	7.5000%
176	$614,661.22	984.8000%	9.8480%	360	358	358	0	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	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	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	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	$13,856,926.62	774.9000%	7.7490%	360	359	359	0	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	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	$6,407,193.18	830.3000%	8.3030%	360	358	358	60	0	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	0	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	$1,593,057.63	761.8000%	7.6180%	360	358	358	60	0	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	$366,399.83	766.3000%	7.6630%	360	359	359	60	0	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	$18,764,990.75	743.1000%	7.4310%	360	358	358	60	0	S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	2/1 or 2/6 MOS. ARM(IO)	No	6	12			6.0690%	1.9170%	1.5000%	7.5000%
187	$16,626,698.69	843.5000%	8.4350%	360	358	358	60	0	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	0	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	0	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	$3,417,758.00	784.9000%	7.8490%	360	357	357	60	0	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	$4,066,779.29	767.9000%	7.6790%	360	358	358	60	0	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	$2,140,719.95	790.3000%	7.9030%	360	358	358	60	0	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	$68,145,284.29	777.8000%	7.7780%	360	358	358	60	0	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	0	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	$30,480,186.40	925.6000%	9.2560%	360	359	359	0	0	S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.3320%	1.9130%	1.4900%	7.5000%
196	$933,434.31	888.4000%	8.8840%	360	359	359	0	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	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	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	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	$4,811,582.13	912.7000%	9.1270%	360	359	359	0	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	$4,356,747.88	868.0000%	8.6800%	360	359	359	0	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	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	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	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	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	$41,056,478.88	857.1000%	8.5710%	360	359	359	0	0	S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	2/1 or 2/6 MOS. ARM	No	6	12			6.2090%	1.9540%	1.5000%	7.5000%
207	$1,008,406.53	882.4000%	8.8240%	360	359	359	0	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	$5,105,851.05	778.4000%	7.7840%	480	479	359	0	0	S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.1220%	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 >-	$946,626,438.62	842.2579%	8.4226%	412	410	357	11	0			0.0000%	0.0000%	0	0.0000%						No	6	12	0	0	6.1888%	1.9434%	1.4989%	7.5000%
209	$2,812,852.18	775.8000%	7.7580%	480	479	359	0	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	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	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	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	$4,368,727.46	737.6000%	7.3760%	480	478	358	0	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	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	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	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	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	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	$1,396,863.88	896.4000%	8.9640%	480	479	359	0	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	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	$124,393.56	912.5000%	9.1250%	480	478	358	0	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	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	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	$8,808,428.27	787.2000%	7.8720%	480	478	358	0	0	S&P CPR	S&P Adj					2	2	Subprime/Home Equity	1st Lien	3/1 or 3/6 MOS. ARM	No	6	12			6.2200%	2.0000%	1.5000%	7.5000%
225	$464,563.67	670.0000%	6.7000%	480	478	358	0	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	$3,338,905.14	902.9000%	9.0290%	360	358	358	0	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	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	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	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	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	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	$324,451.80	797.1000%	7.9710%	360	358	358	0	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	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	$815,599.97	810.5000%	8.1050%	360	358	358	60	0	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	0	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	$242,250.00	785.0000%	7.8500%	360	359	359	60	0	S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM(IO)	No	6	12			5.9500%	2.0000%	1.5000%	7.5000%
237	$310,399.99	747.5000%	7.4750%	360	359	359	60	0	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%
238	$278,099.99	867.5000%	8.6750%	360	359	359	60	0	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%
239	$3,288,160.00	650.0000%	6.5000%	360	359	359	60	0	S&P CPR	S&P Adj					2	2	Alternative "A"	1st Lien	3/1 or 3/6 MOS. ARM(IO)	No	6	12			6.0800%	2.0000%	1.5000%	7.5000%
240	$5,067,692.73	796.9000%	7.9690%	360	358	358	60	0	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%
241	$263,840.00	839.5000%	8.3950%	360	359	359	60	0	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%
242	$3,646,279.98	768.8000%	7.6880%	360	358	358	60	0	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	$657,602.00	743.3000%	7.4330%	360	358	358	60	0	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%
244	$979,800.00	790.4000%	7.9040%	360	359	359	60	0	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%
245	$6,171,699.40	780.1000%	7.8010%	360	358	358	60	0	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%
246	$9,407,978.61	888.5000%	8.8850%	360	359	359	0	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%
247	$428,082.89	898.5000%	8.9850%	360	358	358	0	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%
248	$789,862.42	872.9000%	8.7290%	360	359	359	0	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%
249	$2,075,953.04	754.0000%	7.5400%	360	358	358	0	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%
250	$606,901.78	845.8000%	8.4580%	360	358	358	0	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%
251	$1,853,071.17	880.3000%	8.8030%	360	358	358	0	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%
252	$2,530,815.20	879.3000%	8.7930%	360	358	358	0	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%
253	$481,798.00	822.5000%	8.2250%	360	358	358	0	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%
254	$532,451.60	861.2000%	8.6120%	360	358	358	0	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%
255	$666,614.85	967.5000%	9.6750%	360	358	358	0	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%
256	$11,546,267.03	823.5000%	8.2350%	360	358	358	0	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%
257	$171,859.71	702.5000%	7.0250%	360	359	359	0	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%
258	$102,020.16	740.0000%	7.4000%	120	119	119	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
259	$148,924.96	680.0000%	6.8000%	120	119	119	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
260	$66,820.37	797.5000%	7.9750%	180	177	177	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%

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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 :-	$948,626,438.62	842.2579%	8.4226%	412	410	357	11	0			0.0000%	0.0000%	0	0.0000%						No	6	12	0	0	6.1888%	1.9434%	1.4989%	7.5000%
261	$283,485.84	672.2000%	6.7220%	180	178	178	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
262	$951,502.43	905.9000%	9.0590%	180	178	178	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
263	$124,659.79	867.3000%	8.6730%	180	179	179	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
264	$951,602.23	778.5000%	7.7850%	180	179	179	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
265	$30,948.25	980.0000%	9.8000%	180	177	177	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
266	$149,834.92	1165.0000%	11.6500%	180	177	177	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
267	$156,500.37	706.2000%	7.0620%	240	239	239	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
268	$691,863.85	719.1000%	7.1910%	240	238	238	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
269	$436,784.05	968.2000%	9.6820%	240	238	238	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
270	$84,880.22	947.5000%	9.4750%	240	239	239	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
271	$67,768.05	799.0000%	7.9900%	240	238	238	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
272	$114,103.53	790.0000%	7.9000%	240	239	239	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
273	$149,649.53	1095.0000%	10.9500%	240	238	238	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
274	$107,766.94	1155.0000%	11.5500%	240	238	238	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
275	$4,025,610.87	736.5000%	7.3650%	360	359	359	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
276	$97,780.23	770.0000%	7.7000%	360	359	359	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
277	$1,653,666.75	802.9000%	8.0290%	360	359	359	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
278	$198,765.17	795.0000%	7.9500%	360	359	359	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
279	$369,827.19	913.0000%	9.1300%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
280	$222,317.78	763.5000%	7.6350%	360	359	359	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
281	$149,571.44	743.3000%	7.4330%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
282	$249,590.67	931.6000%	9.3160%	360	357	357	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
283	$531,109.76	755.5000%	7.5550%	360	359	359	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
284	$9,627,589.65	732.1000%	7.3210%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
285	$835,169.75	649.1000%	6.4910%	360	359	359	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	Fixed Rate	No		12						7.5000%
286	$8,284,145.74	842.2000%	8.4220%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
287	$171,440.36	821.8000%	8.2180%	360	359	359	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
288	$1,579,457.53	784.8000%	7.8480%	360	357	357	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
289	$312,322.85	863.0000%	8.6300%	360	359	359	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
290	$176,134.85	945.0000%	9.4500%	360	357	357	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
291	$199,529.10	725.0000%	7.2500%	360	357	357	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
292	$426,553.49	703.2000%	7.0320%	360	359	359	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
293	$2,264,951.27	891.4000%	8.9140%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
294	$1,012,721.43	831.0000%	8.3100%	360	359	359	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
295	$224,745.48	885.0000%	8.8500%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
296	$927,562.45	810.3000%	8.1030%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
297	$321,139.53	779.7000%	7.7970%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
298	$21,616,061.17	786.4000%	7.8640%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	Fixed Rate	No		12						7.5000%
299	$7,771,062.76	1105.0000%	11.0500%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
300	$135,855.94	1035.2000%	10.3520%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
301	$597,897.23	1103.9000%	11.0390%	360	357	357	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
302	$78,907.36	1017.2000%	10.1720%	360	359	359	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
303	$170,941.76	1067.5000%	10.6750%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
304	$134,260.90	1040.9000%	10.4090%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
305	$34,549.59	960.0000%	9.6000%	360	357	357	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
306	$5,171,705.21	1082.7000%	10.8270%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
307	$99,941.84	1195.0000%	11.9500%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
308	$94,192.01	987.1000%	9.8710%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
309	$3,104,607.49	989.0000%	9.8900%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	2nd Lien	Fixed Rate	No		12						7.5000%
310	$9,750,131.51	1187.6000%	11.8760%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
311	$114,937.97	1229.3000%	12.2930%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
312	$871,312.69	1224.3000%	12.2430%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%

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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 :-	$946,626,438.62	842.2579%	8.4226%	412	410	357	11	0			0.0000%	0.0000%	0	0.0000%						No	6	12	0	0	6.1888%	1.9434%	1.4989%	7.5000%
313	$110,738.54	1216.7000%	12.1670%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
314	$178,782.75	1293.7000%	12.9370%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
315	$417,466.71	1213.0000%	12.1300%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
316	$386,514.55	1050.5000%	10.5050%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
317	$9,223,812.85	1163.6000%	11.6360%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
318	$270,825.68	1149.7000%	11.4970%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
319	$133,719.55	1180.0000%	11.8000%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
320	$136,810.10	1199.7000%	11.9970%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
321	$436,187.95	1037.8000%	10.3780%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
322	$3,500,707.06	1133.4000%	11.3340%	360	358	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	2nd Lien	Fixed Rate	No		12						7.5000%
323	$1,865,457.13	843.8000%	8.4380%	480	479	359	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
324	$171,165.80	922.5000%	9.2250%	480	479	359	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
325	$1,369,842.22	686.9000%	6.8690%	480	479	359	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
326	$75,982.90	882.5000%	8.8250%	480	479	359	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
327	$104,468.73	785.0000%	7.8500%	480	479	359	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
328	$219,574.45	890.0000%	8.9000%	480	476	356	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
329	$342,387.15	755.2000%	7.5520%	480	479	359	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
330	$113,965.40	780.0000%	7.8000%	480	479	359	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
331	$534,089.18	769.1000%	7.6910%	480	478	358	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
332	$9,130,838.26	718.5000%	7.1850%	480	478	358	0	0	S&P CPR	S&P Adj					1	2	Alternative "A"	1st Lien	15 Year Balloon	No		12						7.5000%
333	$2,892,148.69	843.8000%	8.4380%	480	479	359	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
334	$158,553.38	780.0000%	7.8000%	480	478	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
335	$4,767,700.38	742.9000%	7.4290%	480	478	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
336	$580,740.78	813.0000%	8.1300%	480	479	359	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
337	$1,171,381.24	942.3000%	9.4230%	480	478	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
338	$480,402.97	934.3000%	9.3430%	480	479	359	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
339	$224,809.94	763.7000%	7.6370%	480	476	356	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
340	$916,163.04	813.0000%	8.1300%	480	478	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
341	$767,615.64	747.1000%	7.4710%	480	479	359	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
342	$11,403,331.77	781.5000%	7.8150%	480	478	358	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%
343	$529,614.26	696.1000%	6.9610%	480	479	359	0	0	S&P CPR	S&P Adj					1	2	Subprime/Home Equity	1st Lien	15 Year Balloon	No		12						7.5000%

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%	15.3344%	6.1973%									Prepayment Amount Multiply By:			Prepayment Amount Multiply By:			Prepayment Amount Multiply By:		
1	110.0000%	15.4720%	6.1830%	6 Mo. LIBOR					No	0.0000%										
2	110.0000%	16.4000%	6.3000%	6 Mo. LIBOR					No	0.0000%										
3	110.0000%	16.4500%	6.3000%	6 Mo. LIBOR					No	0.0000%										
4	110.0000%	15.2370%	6.0270%	6 Mo. LIBOR					No	0.0000%										
5	110.0000%	15.5460%	6.0420%	6 Mo. LIBOR					No	0.0000%										
6	110.0000%	15.1490%	6.1820%	6 Mo. LIBOR					No	0.0000%										
7	110.0000%	14.6970%	6.1300%	6 Mo. LIBOR					No	0.0000%										
8	110.0000%	15.7510%	6.2940%	6 Mo. LIBOR					No	0.0000%										
9	110.0000%	17.2460%	6.5160%	6 Mo. LIBOR					No	0.0000%										
10	110.0000%	16.2340%	6.0390%	6 Mo. LIBOR					No	0.0000%										
11	110.0000%	16.4480%	6.4680%	6 Mo. LIBOR					No	0.0000%										
12	110.0000%	15.9440%	6.2650%	6 Mo. LIBOR					No	0.0000%										
13	110.0000%	15.5860%	6.4020%	6 Mo. LIBOR					No	0.0000%										
14	110.0000%	15.0980%	6.0500%	6 Mo. LIBOR					No	0.0000%										
15	110.0000%	15.2600%	6.3240%	6 Mo. LIBOR					No	0.0000%										
16	110.0000%	16.6380%	5.9500%	6 Mo. LIBOR					No	0.0000%										
17	110.0000%	15.7550%	6.1390%	6 Mo. LIBOR					No	0.0000%										
18	110.0000%	16.1650%	6.0200%	6 Mo. LIBOR					No	0.0000%										
19	110.0000%	16.0500%	5.9500%	6 Mo. LIBOR					No	0.0000%										
20	110.0000%	15.3630%	6.1500%	6 Mo. LIBOR					No	0.0000%										
21	110.0000%	15.7120%	6.1700%	6 Mo. LIBOR					No	0.0000%										
22	110.0000%	15.4360%	6.2430%	6 Mo. LIBOR					No	0.0000%										
23	110.0000%	15.3500%	6.3000%	6 Mo. LIBOR					No	0.0000%										
24	110.0000%	15.0450%	5.9760%	6 Mo. LIBOR					No	0.0000%										
25	110.0000%	15.8750%	6.0500%	6 Mo. LIBOR					No	0.0000%										
26	110.0000%	14.9310%	6.1980%	6 Mo. LIBOR					No	0.0000%										
27	110.0000%	14.8650%	6.1570%	6 Mo. LIBOR					No	0.0000%										
28	110.0000%	15.2870%	6.5690%	6 Mo. LIBOR					No	0.0000%										
29	110.0000%	14.9000%	6.0500%	6 Mo. LIBOR					No	0.0000%										
30	110.0000%	15.5000%	6.0500%	6 Mo. LIBOR					No	0.0000%										
31	110.0000%	14.1290%	6.0020%	6 Mo. LIBOR					No	0.0000%										
32	110.0000%	14.6380%	6.0620%	6 Mo. LIBOR					No	0.0000%										
33	110.0000%	14.5500%	6.0500%	6 Mo. LIBOR					No	0.0000%										
34	110.0000%	16.0100%	6.2560%	6 Mo. LIBOR					No	0.0000%										
35	110.0000%	15.9100%	6.4030%	6 Mo. LIBOR					No	0.0000%										
36	110.0000%	15.6840%	6.7680%	6 Mo. LIBOR					No	0.0000%										
37	110.0000%	16.5260%	6.3200%	6 Mo. LIBOR					No	0.0000%										
38	110.0000%	16.0260%	6.2330%	6 Mo. LIBOR					No	0.0000%										
39	110.0000%	16.7250%	6.0500%	6 Mo. LIBOR					No	0.0000%										
40	110.0000%	15.7170%	6.5070%	6 Mo. LIBOR					No	0.0000%										
41	110.0000%	15.9910%	6.3070%	6 Mo. LIBOR					No	0.0000%										
42	110.0000%	15.9900%	6.0500%	6 Mo. LIBOR					No	0.0000%										
43	110.0000%	15.4650%	6.2630%	6 Mo. LIBOR					No	0.0000%										
44	110.0000%	14.4750%	6.0500%	6 Mo. LIBOR					No	0.0000%										
45	110.0000%	16.5500%	6.1500%	6 Mo. LIBOR					No	0.0000%										
46	110.0000%	15.7500%	6.0500%	6 Mo. LIBOR					No	0.0000%										
47	110.0000%	14.7680%	5.9500%	6 Mo. LIBOR					No	0.0000%										
48	110.0000%	15.7630%	6.3020%	6 Mo. LIBOR					No	0.0000%										
49	110.0000%	16.3500%	6.7500%	6 Mo. LIBOR					No	0.0000%										
50	110.0000%	16.1000%	6.0500%	6 Mo. LIBOR					No	0.0000%										
51	110.0000%	14.6830%	6.3020%	6 Mo. LIBOR					No	0.0000%										
52	110.0000%	15.7000%	6.7000%	6 Mo. LIBOR					No	0.0000%										

Citigroup Mortgage Loan Trust
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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%	15.3344%	6.1973%									Prepayment Amount Multiply By:			Prepayment Amount Multiply By:			Prepayment Amount Multiply By:		
53	110.0000%	16.0690%	6.1180%	6 Mo. LIBOR					No	0.0000%										
54	110.0000%	15.9250%	6.0500%	6 Mo. LIBOR					No	0.0000%										
55	110.0000%	15.5500%	6.2500%	6 Mo. LIBOR					No	0.0000%										
56	110.0000%	16.0750%	5.9500%	6 Mo. LIBOR					No	0.0000%										
57	110.0000%	15.4740%	6.1620%	6 Mo. LIBOR					No	0.0000%										
58	110.0000%	15.7500%	5.9500%	6 Mo. LIBOR					No	0.0000%										
59	110.0000%	15.5100%	6.2390%	6 Mo. LIBOR					No	0.0000%										
60	110.0000%	15.5000%	5.9500%	6 Mo. LIBOR					No	0.0000%										
61	110.0000%	13.8820%	6.1420%	6 Mo. LIBOR					No	0.0000%										
62	110.0000%	13.8750%	6.5000%	6 Mo. LIBOR					No	0.0000%										
63	110.0000%	15.9050%	6.0600%	6 Mo. LIBOR					No	0.0000%										
64	110.0000%	15.0610%	6.0500%	6 Mo. LIBOR					No	0.0000%										
65	110.0000%	15.4750%	6.3000%	6 Mo. LIBOR					No	0.0000%										
66	110.0000%	14.6860%	6.2490%	6 Mo. LIBOR					No	0.0000%										
67	110.0000%	15.3130%	6.1500%	6 Mo. LIBOR					No	0.0000%										
68	110.0000%	16.6710%	6.3220%	6 Mo. LIBOR					No	0.0000%										
69	110.0000%	14.3000%	6.1500%	6 Mo. LIBOR					No	0.0000%										
70	110.0000%	14.5250%	5.9500%	6 Mo. LIBOR					No	0.0000%										
71	110.0000%	16.1500%	6.3000%	6 Mo. LIBOR					No	0.0000%										
72	110.0000%	14.9900%	5.9500%	6 Mo. LIBOR					No	0.0000%										
73	110.0000%	14.1250%	6.0500%	6 Mo. LIBOR					No	0.0000%										
74	110.0000%	14.1500%	6.2190%	6 Mo. LIBOR					No	0.0000%										
75	110.0000%	16.0180%	6.3030%	6 Mo. LIBOR					No	0.0000%										
76	110.0000%	14.4810%	6.1440%	6 Mo. LIBOR					No	0.0000%										
77	110.0000%	14.3750%	6.0500%	6 Mo. LIBOR					No	0.0000%										
78	110.0000%	15.5220%	6.7090%	6 Mo. LIBOR					No	0.0000%										
79	110.0000%	14.3500%	6.0500%	6 Mo. LIBOR					No	0.0000%										
80	110.0000%	16.0660%	6.2670%	6 Mo. LIBOR					No	0.0000%										
81	110.0000%	16.1970%	6.0500%	6 Mo. LIBOR					No	0.0000%										
82	110.0000%	16.1900%	6.3240%	6 Mo. LIBOR					No	0.0000%										
83	110.0000%	15.7540%	6.3620%	6 Mo. LIBOR					No	0.0000%										
84	110.0000%								No	0.0000%										
85	110.0000%								No	0.0000%										
86	110.0000%								No	0.0000%										
87	110.0000%								No	0.0000%										
88	110.0000%								No	0.0000%										
89	110.0000%								No	0.0000%										
90	110.0000%								No	0.0000%										
91	110.0000%								No	0.0000%										
92	110.0000%								No	0.0000%										
93	110.0000%								No	0.0000%										
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97	110.0000%								No	0.0000%										
98	110.0000%								No	0.0000%										
99	110.0000%								No	0.0000%										
100	110.0000%								No	0.0000%										
101	110.0000%								No	0.0000%										
102	110.0000%								No	0.0000%										
103	110.0000%								No	0.0000%										
104	110.0000%								No	0.0000%										

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%	15.3344%	6.1973%									Prepayment Amount Multiply By:			Prepayment Amount Multiply By:			Prepayment Amount Multiply By:		
105	110.0000%								No	0.0000%										
106	110.0000%								No	0.0000%										
107	110.0000%								No	0.0000%										
108	110.0000%								No	0.0000%										
109	110.0000%								No	0.0000%										
110	110.0000%								No	0.0000%										
111	110.0000%								No	0.0000%										
112	110.0000%								No	0.0000%										
113	110.0000%								No	0.0000%										
114	110.0000%								No	0.0000%										
115	110.0000%								No	0.0000%										
116	110.0000%								No	0.0000%										
117	110.0000%								No	0.0000%										
118	110.0000%								No	0.0000%										
119	110.0000%								No	0.0000%										
120	110.0000%								No	0.0000%										
121	110.0000%								No	0.0000%										
122	110.0000%								No	0.0000%										
123	110.0000%								No	0.0000%										
124	110.0000%								No	0.0000%										
125	110.0000%								No	0.0000%										
126	110.0000%								No	0.0000%										
127	110.0000%								No	0.0000%										
128	110.0000%								No	0.0000%										
129	110.0000%								No	0.0000%										
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131	110.0000%								No	0.0000%										
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145	110.0000%								No	0.0000%										
146	110.0000%								No	0.0000%										
147	110.0000%								No	0.0000%										
148	110.0000%								No	0.0000%										
149	110.0000%								No	0.0000%										
150	110.0000%								No	0.0000%										
151	110.0000%	15.6470%	6.1200%	6 Mo. LIBOR					No	0.0000%										
152	110.0000%	14.9250%	5.9500%	6 Mo. LIBOR					No	0.0000%										
153	110.0000%	17.5500%	6.3000%	6 Mo. LIBOR					No	0.0000%										
154	110.0000%	15.0320%	6.1650%	6 Mo. LIBOR					No	0.0000%										
155	110.0000%	14.9310%	6.1590%	6 Mo. LIBOR					No	0.0000%										
156	110.0000%	14.8160%	6.1420%	6 Mo. LIBOR					No	0.0000%										

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%	15.3344%	6.1973%									Prepayment Amount Multiply By:			Prepayment Amount Multiply By:			Prepayment Amount Multiply By:		
157	110.0000%	14.3490%	6.2450%	6 Mo. LIBOR					No	0.0000%										
158	110.0000%	15.3290%	6.0670%	6 Mo. LIBOR					No	0.0000%										
159	110.0000%	16.0310%	6.2540%	6 Mo. LIBOR					No	0.0000%										
160	110.0000%	14.7270%	6.1390%	6 Mo. LIBOR					No	0.0000%										
161	110.0000%	15.9870%	6.2590%	6 Mo. LIBOR					No	0.0000%										
162	110.0000%	15.3630%	6.0630%	6 Mo. LIBOR					No	0.0000%										
163	110.0000%	14.6930%	6.0720%	6 Mo. LIBOR					No	0.0000%										
164	110.0000%	16.0550%	6.2390%	6 Mo. LIBOR					No	0.0000%										
165	110.0000%	16.5310%	6.2250%	6 Mo. LIBOR					No	0.0000%										
166	110.0000%	15.6600%	6.1560%	6 Mo. LIBOR					No	0.0000%										
167	110.0000%	15.3540%	6.0070%	6 Mo. LIBOR					No	0.0000%										
168	110.0000%	15.4770%	6.2390%	6 Mo. LIBOR					No	0.0000%										
169	110.0000%	15.8160%	6.1930%	6 Mo. LIBOR					No	0.0000%										
170	110.0000%	15.2390%	6.2120%	6 Mo. LIBOR					No	0.0000%										
171	110.0000%	15.1880%	6.2510%	6 Mo. LIBOR					No	0.0000%										
172	110.0000%	15.8470%	6.1810%	6 Mo. LIBOR					No	0.0000%										
173	110.0000%	16.6500%	6.3000%	6 Mo. LIBOR					No	0.0000%										
174	110.0000%	15.0280%	6.1250%	6 Mo. LIBOR					No	0.0000%										
175	110.0000%	15.9070%	6.1820%	6 Mo. LIBOR					No	0.0000%										
176	110.0000%	16.8480%	6.2430%	6 Mo. LIBOR					No	0.0000%										
177	110.0000%	14.6490%	6.0990%	6 Mo. LIBOR					No	0.0000%										
178	110.0000%	15.2250%	6.3000%	6 Mo. LIBOR					No	0.0000%										
179	110.0000%	15.8000%	6.3000%	6 Mo. LIBOR					No	0.0000%										
180	110.0000%	14.7490%	6.1550%	6 Mo. LIBOR					No	0.0000%										
181	110.0000%	13.8750%	5.9500%	6 Mo. LIBOR					No	0.0000%										
182	110.0000%	15.3030%	6.0170%	6 Mo. LIBOR					No	0.0000%										
183	110.0000%	14.6170%	5.9230%	6 Mo. LIBOR					No	0.0000%										
184	110.0000%	14.6180%	6.0350%	6 Mo. LIBOR					No	0.0000%										
185	110.0000%	14.6630%	6.1020%	6 Mo. LIBOR					No	0.0000%										
186	110.0000%	14.4310%	6.1160%	6 Mo. LIBOR					No	0.0000%										
187	110.0000%	15.4350%	6.1280%	6 Mo. LIBOR					No	0.0000%										
188	110.0000%	15.2620%	6.0300%	6 Mo. LIBOR					No	0.0000%										
189	110.0000%	15.2750%	5.9300%	6 Mo. LIBOR					No	0.0000%										
190	110.0000%	14.8490%	5.9950%	6 Mo. LIBOR					No	0.0000%										
191	110.0000%	14.6790%	6.0930%	6 Mo. LIBOR					No	0.0000%										
192	110.0000%	14.9030%	6.0300%	6 Mo. LIBOR					No	0.0000%										
193	110.0000%	14.7780%	6.1060%	6 Mo. LIBOR					No	0.0000%										
194	110.0000%	14.5000%	5.9900%	6 Mo. LIBOR					No	0.0000%										
195	110.0000%	16.2360%	6.3410%	6 Mo. LIBOR					No	0.0000%										
196	110.0000%	15.8840%	6.3180%	6 Mo. LIBOR					No	0.0000%										
197	110.0000%	14.8500%	6.3000%	6 Mo. LIBOR					No	0.0000%										
198	110.0000%	17.0000%	5.9500%	6 Mo. LIBOR					No	0.0000%										
199	110.0000%	16.0400%	6.1670%	6 Mo. LIBOR					No	0.0000%										
200	110.0000%	16.1270%	6.1630%	6 Mo. LIBOR					No	0.0000%										
201	110.0000%	15.6800%	6.1630%	6 Mo. LIBOR					No	0.0000%										
202	110.0000%	15.4330%	5.9910%	6 Mo. LIBOR					No	0.0000%										
203	110.0000%	15.4660%	6.1960%	6 Mo. LIBOR					No	0.0000%										
204	110.0000%	15.6530%	6.2850%	6 Mo. LIBOR					No	0.0000%										
205	110.0000%	14.9900%	6.3000%	6 Mo. LIBOR					No	0.0000%										
206	110.0000%	15.5710%	6.2180%	6 Mo. LIBOR					No	0.0000%										
207	110.0000%	15.8240%	6.4600%	6 Mo. LIBOR					No	0.0000%										
208	110.0000%	14.7840%	6.1220%	6 Mo. LIBOR					No	0.0000%										

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%	15.3344%	6.1973%									Prepayment Amount Multiply By:			Prepayment Amount Multiply By:			Prepayment Amount Multiply By:		
209	110.0000%	14.7580%	6.0250%	6 Mo. LIBOR					No	0.0000%										
210	110.0000%	14.5140%	6.0310%	6 Mo. LIBOR					No	0.0000%										
211	110.0000%	14.2750%	6.3000%	6 Mo. LIBOR					No	0.0000%										
212	110.0000%	15.1700%	6.1500%	6 Mo. LIBOR					No	0.0000%										
213	110.0000%	14.3760%	6.1600%	6 Mo. LIBOR					No	0.0000%										
214	110.0000%	15.8510%	6.2300%	6 Mo. LIBOR					No	0.0000%										
215	110.0000%	15.0880%	5.9810%	6 Mo. LIBOR					No	0.0000%										
216	110.0000%	15.2150%	6.1840%	6 Mo. LIBOR					No	0.0000%										
217	110.0000%	15.0000%	6.0500%	6 Mo. LIBOR					No	0.0000%										
218	110.0000%	15.5170%	6.2460%	6 Mo. LIBOR					No	0.0000%										
219	110.0000%	15.9640%	6.3250%	6 Mo. LIBOR					No	0.0000%										
220	110.0000%	15.5090%	6.1420%	6 Mo. LIBOR					No	0.0000%										
221	110.0000%	16.1250%	6.3000%	6 Mo. LIBOR					No	0.0000%										
222	110.0000%	15.7540%	6.2080%	6 Mo. LIBOR					No	0.0000%										
223	110.0000%	16.1250%	6.3000%	6 Mo. LIBOR					No	0.0000%										
224	110.0000%	14.8720%	6.2200%	6 Mo. LIBOR					No	0.0000%										
225	110.0000%	13.7000%	6.2500%	6 Mo. LIBOR					No	0.0000%										
226	110.0000%	16.0290%	6.2510%	6 Mo. LIBOR					No	0.0000%										
227	110.0000%	15.6630%	6.0500%	6 Mo. LIBOR					No	0.0000%										
228	110.0000%	14.2650%	5.9640%	6 Mo. LIBOR					No	0.0000%										
229	110.0000%	13.0620%	6.1230%	6 Mo. LIBOR					No	0.0000%										
230	110.0000%	16.8630%	6.1990%	6 Mo. LIBOR					No	0.0000%										
231	110.0000%	15.9390%	6.2030%	6 Mo. LIBOR					No	0.0000%										
232	110.0000%	14.9710%	6.3000%	6 Mo. LIBOR					No	0.0000%										
233	110.0000%	14.8430%	6.0840%	6 Mo. LIBOR					No	0.0000%										
234	110.0000%	15.1050%	5.9930%	6 Mo. LIBOR					No	0.0000%										
235	110.0000%	14.2650%	6.0180%	6 Mo. LIBOR					No	0.0000%										
236	110.0000%	14.8500%	5.9500%	6 Mo. LIBOR					No	0.0000%										
237	110.0000%	14.4750%	6.0500%	6 Mo. LIBOR					No	0.0000%										
238	110.0000%	15.6750%	6.3000%	6 Mo. LIBOR					No	0.0000%										
239	110.0000%	13.5000%	6.0800%	6 Mo. LIBOR					No	0.0000%										
240	110.0000%	14.9690%	6.0910%	6 Mo. LIBOR					No	0.0000%										
241	110.0000%	15.3950%	6.0500%	6 Mo. LIBOR					No	0.0000%										
242	110.0000%	14.6880%	6.4120%	6 Mo. LIBOR					No	0.0000%										
243	110.0000%	14.4330%	6.0210%	6 Mo. LIBOR					No	0.0000%										
244	110.0000%	14.9040%	5.9800%	6 Mo. LIBOR					No	0.0000%										
245	110.0000%	14.8010%	6.1380%	6 Mo. LIBOR					No	0.0000%										
246	110.0000%	15.8430%	6.2780%	6 Mo. LIBOR					No	0.0000%										
247	110.0000%	15.9850%	6.5190%	6 Mo. LIBOR					No	0.0000%										
248	110.0000%	15.7290%	6.2520%	6 Mo. LIBOR					No	0.0000%										
249	110.0000%	14.5400%	6.1790%	6 Mo. LIBOR					No	0.0000%										
250	110.0000%	15.4580%	6.5680%	6 Mo. LIBOR					No	0.0000%										
251	110.0000%	15.8030%	6.3480%	6 Mo. LIBOR					No	0.0000%										
252	110.0000%	15.7930%	6.2780%	6 Mo. LIBOR					No	0.0000%										
253	110.0000%	15.2250%	6.3660%	6 Mo. LIBOR					No	0.0000%										
254	110.0000%	15.6120%	6.0690%	6 Mo. LIBOR					No	0.0000%										
255	110.0000%	16.6750%	6.3000%	6 Mo. LIBOR					No	0.0000%										
256	110.0000%	15.2350%	6.1910%	6 Mo. LIBOR					No	0.0000%										
257	110.0000%	14.0250%	6.0500%	6 Mo. LIBOR					No	0.0000%										
258	110.0000%								No	0.0000%										
259	110.0000%								No	0.0000%										
260	110.0000%								No	0.0000%										

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%	15.3344%	6.1973%									Prepayment Amount Multiply By:			Prepayment Amount Multiply By:			Prepayment Amount Multiply By:		
261	110.0000%								No	0.0000%										
262	110.0000%								No	0.0000%										
263	110.0000%								No	0.0000%										
264	110.0000%								No	0.0000%										
265	110.0000%								No	0.0000%										
266	110.0000%								No	0.0000%										
267	110.0000%								No	0.0000%										
268	110.0000%								No	0.0000%										
269	110.0000%								No	0.0000%										
270	110.0000%								No	0.0000%										
271	110.0000%								No	0.0000%										
272	110.0000%								No	0.0000%										
273	110.0000%								No	0.0000%										
274	110.0000%								No	0.0000%										
275	110.0000%								No	0.0000%										
276	110.0000%								No	0.0000%										
277	110.0000%								No	0.0000%										
278	110.0000%								No	0.0000%										
279	110.0000%								No	0.0000%										
280	110.0000%								No	0.0000%										
281	110.0000%								No	0.0000%										
282	110.0000%								No	0.0000%										
283	110.0000%								No	0.0000%										
284	110.0000%								No	0.0000%										
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289	110.0000%								No	0.0000%										
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310	110.0000%								No	0.0000%										
311	110.0000%								No	0.0000%										
312	110.0000%								No	0.0000%										

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%	15.3344%	6.1973%									Prepayment Amount Multiply By:			Prepayment Amount Multiply By:			Prepayment Amount Multiply By:		
313	110.0000%								No	0.0000%										
314	110.0000%								No	0.0000%										
315	110.0000%								No	0.0000%										
316	110.0000%								No	0.0000%										
317	110.0000%								No	0.0000%										
318	110.0000%								No	0.0000%										
319	110.0000%								No	0.0000%										
320	110.0000%								No	0.0000%										
321	110.0000%								No	0.0000%										
322	110.0000%								No	0.0000%										
323	110.0000%								No	0.0000%										
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332	110.0000%								No	0.0000%										
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334	110.0000%								No	0.0000%										
335	110.0000%								No	0.0000%										
336	110.0000%								No	0.0000%										
337	110.0000%								No	0.0000%										
338	110.0000%								No	0.0000%										
339	110.0000%								No	0.0000%										
340	110.0000%								No	0.0000%										
341	110.0000%								No	0.0000%										
342	110.0000%								No	0.0000%										
343	110.0000%								No	0.0000%										

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:	9/26/2006
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:

replines

repline id	current balance	original wac	current wac	amortization	otm	rtm	balloon	rtb	io loan payment term	teaser period	cpr vector	collateral group	product description	lien position	loan type	negam indicator	int rate adjust freq
1	5,185,086.10	8.472	8.472		480	479		359	0	24		1	A	1	21	N	6
2	299,193.27	9.400	9.400		480	479		359	0	24		1	A	1	21	N	6
3	173,567.58	9.450	9.450		480	479		359	0	24		1	A	1	21	N	6
4	597,328.60	8.237	8.237		480	478		358	0	24		1	A	1	21	N	6
5	356,204.80	8.546	8.546		480	479		359	0	24		1	A	1	21	N	6
6	723,300.32	8.149	8.149		480	479		359	0	24		1	A	1	21	N	6
7	4,055,137.01	7.697	7.697		480	479		359	0	24		1	A	1	21	N	6
8	12,966,940.33	8.751	8.751		480	479		359	0	24		1	S	1	21	N	6
9	751,689.20	10.246	10.246		480	479		359	0	24		1	S	1	21	N	6
10	924,862.12	9.234	9.234		480	479		359	0	24		1	S	1	21	N	6
11	1,519,728.78	9.448	9.448		480	479		359	0	24		1	S	1	21	N	6
12	3,378,353.26	8.944	8.944		480	479		359	0	24		1	S	1	21	N	6
13	3,627,569.75	8.586	8.586		480	479		359	0	24		1	S	1	21	N	6
14	424,319.35	8.098	8.098		480	479		359	0	24		1	S	1	21	N	6
15	33,295,324.73	8.260	8.260		480	479		359	0	24		1	S	1	21	N	6
16	341,939.65	9.638	9.638		480	479		359	0	24		1	S	1	21	N	6
17	1,590,980.77	8.755	8.755		360	359		359	0	24		1	A	1	21	N	6
18	710,407.76	9.165	9.165		360	359		359	0	24		1	A	1	21	N	6
19	68,363.02	9.050	9.050		360	359		359	0	24		1	A	1	21	N	6
20	109,531.70	8.363	8.363		360	359		359	0	24		1	A	1	21	N	6
21	1,531,507.02	8.712	8.712		360	359		359	0	24		1	A	1	21	N	6
22	1,942,945.95	8.436	8.436		360	359		359	60	24		1	A	1	31	N	6
23	269,450.00	8.350	8.350		360	359		359	60	24		1	A	1	31	N	6
24	564,000.00	8.045	8.045		360	359		359	60	24		1	A	1	31	N	6
25	153,000.00	8.875	8.875		360	359		359	60	24		1	A	1	31	N	6
26	901,999.99	7.931	7.931		360	359		359	60	24		1	A	1	31	N	6
27	4,546,617.05	7.865	7.865		360	359		359	60	24		1	A	1	31	N	6
28	1,201,511.98	8.287	8.287		360	359		359	60	24		1	S	1	31	N	6
29	137,600.00	7.900	7.900		360	359		359	60	24		1	S	1	31	N	6
30	119,120.00	8.500	8.500		360	359		359	60	24		1	S	1	31	N	6
31	419,300.00	7.129	7.129		360	359		359	60	24		1	S	1	31	N	6
32	4,910,291.53	7.638	7.638		360	358		358	60	24		1	S	1	31	N	6
33	243,000.00	7.550	7.550		360	359		359	60	24		1	S	1	31	N	6
34	9,642,733.23	9.041	9.041		360	359		359	0	24		1	S	1	21	N	6
35	974,250.96	8.910	8.910		360	359		359	0	24		1	S	1	21	N	6
36	779,538.18	8.684	8.684		360	359		359	0	24		1	S	1	21	N	6
37	3,834,130.13	9.526	9.526		360	359		359	0	24		1	S	1	21	N	6
38	1,744,335.69	9.026	9.026		360	359		359	0	24		1	S	1	21	N	6
39	53,974.67	9.725	9.725		360	359		359	0	24		1	S	1	21	N	6
40	1,675,917.18	8.717	8.717		360	359		359	0	24		1	S	1	21	N	6
41	944,946.07	8.991	8.991		360	359		359	0	24		1	S	1	21	N	6
42	73,470.76	8.990	8.990		360	359		359	0	24		1	S	1	21	N	6
43	11,867,833.83	8.465	8.465		360	359		359	0	24		1	S	1	21	N	6
44	231,652.84	7.475	7.475		360	358		358	0	24		1	S	1	21	N	6
45	306,319.48	9.550	9.550		480	479		359	0	36		1	A	1	17	N	6
46	299,108.82	8.750	8.750		480	478		358	0	36		1	A	1	17	N	6
47	225,792.30	7.768	7.768		480	478		358	0	36		1	A	1	17	N	6
48	4,650,702.74	8.763	8.763		480	478		358	0	36		1	S	1	17	N	6
49	123,202.38	9.350	9.350		480	478		358	0	36		1	S	1	17	N	6
50	235,751.10	9.100	9.100		480	479		359	0	36		1	S	1	17	N	6
51	1,656,044.66	7.683	7.683		480	479		359	0	36		1	S	1	17	N	6
52	271,872.52	8.700	8.700		480	478		358	0	36		1	S	1	17	N	6
53	236,926.48	9.069	9.069		480	479		359	0	36		1	S	1	17	N	6
54	144,936.42	8.925	8.925		480	478		358	0	36		1	S	1	17	N	6
55	125,969.25	8.550	8.550		480	479		359	0	36		1	S	1	17	N	6
56	62,986.84	9.075	9.075		480	479		359	0	36		1	S	1	17	N	6
57	3,674,188.60	8.474	8.474		480	478		358	0	36		1	S	1	17	N	6
58	142,433.48	8.750	8.750		480	478		358	0	36		1	S	1	17	N	6
59	1,253,269.99	8.510	8.510		360	358		358	0	36		1	A	1	17	N	6
60	207,873.98	8.500	8.500		360	359		359	0	36		1	A	1	17	N	6
61	472,418.63	6.882	6.882		360	359		359	0	36		1	A	1	17	N	6
62	147,875.66	6.875	6.875		360	359		359	0	36		1	A	1	17	N	6
63	448,596.48	8.905	8.905		360	358		358	0	36		1	A	1	17	N	6
64	477,377.61	8.061	8.061		360	359		359	0	36		1	A	1	17	N	6
65	134,835.00	8.475	8.475		360	358		358	0	36		1	A	1	17	N	6
66	786,789.50	7.686	7.686		360	359		359	0	36		1	A	1	17	N	6
67	1,057,014.51	8.313	8.313		360	359		359	60	36		1	A	1	27	N	6
68	411,752.00	9.671	9.671		360	359		359	60	36		1	A	1	27	N	6
69	280,000.00	7.300	7.300		360	359		359	60	36		1	A	1	27	N	6
70	260,000.00	7.525	7.525		360	359		359	60	36		1	A	1	27	N	6
71	283,500.00	9.150	9.150		360	359		359	60	36		1	S	1	27	N	6
72	216,000.00	7.990	7.990		360	359		359	60	36		1	S	1	27	N	6
73	206,500.00	7.125	7.125		360	359		359	60	36		1	S	1	27	N	6
74	1,100,000.00	7.150	7.150		360	359		359	60	36		1	S	1	27	N	6
75	4,338,191.14	9.038	9.038		360	358		358	0	36		1	S	1	17	N	6
76	210,873.78	7.481	7.481		360	358		358	0	36		1	S	1	17	N	6
77	124,904.88	7.375	7.375		360	359		359	0	36		1	S	1	17	N	6
78	903,432.13	8.522	8.522		360	358		358	0	36		1	S	1	17	N	6
79	148,272.17	7.350	7.350		360	358		358	0	36		1	S	1	17	N	6
80	1,032,108.86	9.066	9.066		360	359		359	0	36		1	S	1	17	N	6
81	159,272.32	9.197	9.197		360	357		357	0	36		1	S	1	17	N	6
82	367,363.48	9.190	9.190		360	357		357	0	36		1	S	1	17	N	6
83	2,557,504.66	8.754	8.754		360	358		358	0	36		1	S	1	17	N	6
84	49,506.30	9.940	9.940		120	118		118	0	0		1	S	1	10	N	0
85	105,912.15	7.825	7.825		120	119		119	0	0		1	S	1	10	N	0
86	79,198.53	9.725	9.725		180	176		176	0	0		1	A	1	10	N	0
87	567,360.61	7.075	7.075		180	179		179	0	0		1	A	1	10	N	0
88	126,398.96	10.274	10.274		180	178		178	0	0		1	S	1	10	N	0
89	134,219.23	9.470	9.470		180	179		179	0	0		1	S	1	10	N	0
90	283,756.74	9.302	9.302		180	178		178	0	0		1	S	1	10	N	0
91	198,125.85	8.332	8.332		180	179		179	0	0		1	S	1	10	N	0

repline id	current balance	original wac	current wac	amortization otm	rtm	balloon rtb	io loan payment term	teaser period	cpr vector	collateral group	product description	lien position	loan type	negam indicator	int rate adjust freq
92	420,122.20	7.906	7.906	240	238	238	0	0		1	A	1	10	N	0
93	55,132.91	10.615	10.615	240	239	239	0	0		1	S	1	10	N	0
94	183,416.49	7.300	7.300	240	238	238	0	0		1	S replines	1	10	N	0
95	99,577.33	6.990	6.990	240	238	238	0	0		1	S	1	10	N	0
96	36,095.91	9.350	9.350	240	238	238	0	0		1	A	2	10	N	0
97	79,768.27	10.100	10.100	240	238	238	0	0		1	S	2	10	N	0
98	94,249.86	6.575	6.575	300	298	298	0	0		1	A	1	10	N	0
99	379,534.60	7.050	7.050	300	299	299	0	0		1	A	1	10	N	0
100	1,961,440.29	7.378	7.378	360	358	358	0	0		1	A	1	10	N	0
101	134,797.99	7.475	7.475	360	358	358	0	0		1	A	1	10	N	0
102	175,871.98	7.600	7.600	360	359	359	0	0		1	A	1	10	N	0
103	476,156.93	8.821	8.821	360	358	358	0	0		1	A	1	10	N	0
104	739,079.37	7.823	7.823	360	358	358	0	0		1	A	1	10	N	0
105	89,918.63	6.500	6.500	360	359	359	0	0		1	A	1	10	N	0
106	112,122.78	7.875	7.875	360	359	359	0	0		1	A	1	10	N	0
107	3,032,169.83	6.982	6.982	360	359	359	0	0		1	A	1	10	N	0
108	301,817.31	6.848	6.848	360	358	358	0	0		1	A	1	10	N	0
109	5,894,813.44	9.072	9.072	360	358	358	0	0		1	S	1	10	N	0
110	246,635.88	7.550	7.550	360	358	358	0	0		1	S	1	10	N	0
111	1,799,558.25	7.332	7.332	360	359	359	0	0		1	S	1	10	N	0
112	288,266.17	8.657	8.657	360	359	359	0	0		1	S	1	10	N	0
113	101,521.91	7.325	7.325	360	359	359	0	0		1	S	1	10	N	0
114	1,059,989.43	9.616	9.616	360	358	358	0	0		1	S	1	10	N	0
115	697,207.44	8.674	8.674	360	358	358	0	0		1	S	1	10	N	0
116	59,453.50	10.600	10.600	360	358	358	0	0		1	S	1	10	N	0
117	942,380.02	8.048	8.048	360	358	358	0	0		1	S	1	10	N	0
118	269,776.49	6.950	6.950	360	359	359	0	0		1	S	1	10	N	0
119	6,986,197.27	8.316	8.316	360	359	359	0	0		1	S	1	10	N	0
120	440,552.62	10.949	10.949	360	358	358	0	0		1	A	2	10	N	0
121	108,678.75	10.201	10.201	360	357	357	0	0		1	A	2	10	N	0
122	30,455.58	10.486	10.486	360	358	358	0	0		1	A	2	10	N	0
123	265,786.90	9.736	9.736	360	358	358	0	0		1	A	2	10	N	0
124	445,897.60	9.990	9.990	360	358	358	0	0		1	A	2	10	N	0
125	2,574,614.89	11.688	11.688	360	358	358	0	0		1	S	2	10	N	0
126	61,562.68	11.840	11.840	360	358	358	0	0		1	S	2	10	N	0
127	79,953.97	12.000	12.000	360	358	358	0	0		1	S	2	10	N	0
128	108,875.91	11.333	11.333	360	357	357	0	0		1	S	2	10	N	0
129	184,665.77	11.960	11.960	360	358	358	0	0		1	S	2	10	N	0
130	139,663.60	10.440	10.440	360	358	358	0	0		1	S	2	10	N	0
131	905,668.36	11.645	11.645	360	358	358	0	0		1	S	2	10	N	0
132	100,541.37	11.970	11.970	360	358	358	0	0		1	S	2	10	N	0
133	30,222.59	12.000	12.000	360	358	358	0	0		1	S	2	10	N	0
134	49,544.09	10.950	10.950	360	358	358	0	0		1	S	2	10	N	0
135	119,051.15	10.240	10.240	360	357	357	0	0		1	S	2	10	N	0
136	280,896.52	11.241	11.241	360	358	358	0	0		1	S	2	10	N	0
137	367,855.81	6.900	6.900	480	479	359	0	0		1	A	1	54	N	0
138	228,361.84	7.350	7.350	480	477	357	0	0		1	A	1	54	N	0
139	141,157.57	9.000	9.000	480	476	356	0	0		1	A	1	54	N	0
140	398,754.24	8.296	8.296	480	479	359	0	0		1	A	1	54	N	0
141	2,144,160.10	7.077	7.077	480	478	358	0	0		1	A	1	54	N	0
142	1,526,878.17	8.411	8.411	480	479	359	0	0		1	S	1	54	N	0
143	279,139.35	8.959	8.959	480	479	359	0	0		1	S	1	54	N	0
144	1,799,302.40	7.553	7.553	480	479	359	0	0		1	S	1	54	N	0
145	784,955.40	7.846	7.846	480	478	358	0	0		1	S	1	54	N	0
146	115,892.08	8.750	8.750	480	476	356	0	0		1	S	1	54	N	0
147	410,883.29	8.551	8.551	480	479	359	0	0		1	S	1	54	N	0
148	436,310.14	7.827	7.827	480	478	358	0	0		1	S	1	54	N	0
149	5,973,192.85	7.375	7.375	480	478	358	0	0		1	S	1	54	N	0
150	157,815.88	7.250	7.250	480	475	355	0	0		1	S	1	54	N	0
151	24,214,616.49	8.647	8.647	480	479	359	0	24		2	A	1	21	N	6
152	199,941.45	7.925	7.925	480	479	359	0	24		2	A	1	21	N	6
153	318,457.44	10.550	10.550	480	479	359	0	24		2	A	1	21	N	6
154	1,272,430.60	8.032	8.032	480	479	359	0	24		2	A	1	21	N	6
155	771,263.47	7.931	7.931	480	479	359	0	24		2	A	1	21	N	6
156	1,402,074.20	7.816	7.816	480	479	359	0	24		2	A	1	21	N	6
157	2,512,399.30	7.349	7.349	480	479	359	0	24		2	A	1	21	N	6
158	1,144,610.72	8.329	8.329	480	478	358	0	24		2	A	1	21	N	6
159	739,628.38	9.031	9.031	480	478	358	0	24		2	A	1	21	N	6
160	41,768,737.27	7.727	7.727	480	479	359	0	24		2	A	1	21	N	6
161	42,391,547.62	8.987	8.987	480	479	359	0	24		2	S	1	21	N	6
162	424,941.06	8.363	8.363	480	479	359	0	24		2	S	1	21	N	6
163	900,715.15	7.693	7.693	480	479	359	0	24		2	S	1	21	N	6
164	6,792,363.08	9.055	9.055	480	479	359	0	24		2	S	1	21	N	6
165	4,097,363.32	9.531	9.531	480	478	358	0	24		2	S	1	21	N	6
166	5,807,002.95	8.660	8.660	480	479	359	0	24		2	S	1	21	N	6
167	146,961.92	8.354	8.354	480	479	359	0	24		2	S	1	21	N	6
168	7,441,679.30	8.477	8.477	480	479	359	0	24		2	S	1	21	N	6
169	3,238,623.34	8.816	8.816	480	479	359	0	24		2	S	1	21	N	6
170	100,585,453.38	8.239	8.239	480	479	359	0	24		2	S	1	21	N	6
171	1,488,783.35	8.188	8.188	480	479	359	0	24		2	S	1	21	N	6
172	10,979,264.13	8.867	8.867	360	358	358	0	24		2	A	1	21	N	6
173	247,263.17	9.650	9.650	360	358	358	0	24		2	A	1	21	N	6
174	2,607,244.07	8.028	8.028	360	358	358	0	24		2	A	1	21	N	6
175	1,002,888.21	8.907	8.907	360	359	359	0	24		2	A	1	21	N	6
176	614,661.22	9.848	9.848	360	358	358	0	24		2	A	1	21	N	6
177	1,339,068.32	7.649	7.649	360	357	357	0	24		2	A	1	21	N	6
178	259,833.35	8.225	8.225	360	359	359	0	24		2	A	1	21	N	6
179	292,333.00	8.800	8.800	360	359	359	0	24		2	A	1	21	N	6
180	13,856,926.62	7.749	7.749	360	359	359	0	24		2	A	1	21	N	6
181	200,661.30	6.875	6.875	360	358	358	0	24		2	A	1	21	N	6
182	6,407,193.18	8.303	8.303	360	358	358	60	24		2	A	1	31	N	6

replines

repline id	current balance	original wac	current wac	amortization otm	rtm	balloon rtb	io loan payment term	teaser period	cpr vector	collateral group	product description	lien position	loan type	negam indicator	int rate adjust freq
183	1,207,078.16	7.617	7.617	360	359	359	60	24		2	A	1	31	N	6
184	1,593,057.63	7.618	7.618	360	358	358	60	24		2	A	1	31	N	6
185	366,399.83	7.663	7.663	360	359	359	60	24		2	A	1	31	N	6
186	18,764,990.75	7.431	7.431	360	358	358	60	24		2	A	1	31	N	6
187	16,626,698.69	8.435	8.435	360	358	358	60	24		2	S	1	31	N	6
188	6,933,779.00	8.262	8.262	360	357	357	60	24		2	S	1	31	N	6
189	662,600.00	8.275	8.275	360	358	358	60	24		2	S	1	31	N	6
190	3,417,758.00	7.849	7.849	360	357	357	60	24		2	S	1	31	N	6
191	4,066,779.29	7.679	7.679	360	358	358	60	24		2	S	1	31	N	6
192	2,140,719.95	7.903	7.903	360	358	358	60	24		2	S	1	31	N	6
193	68,145,284.29	7.778	7.778	360	358	358	60	24		2	S	1	31	N	6
194	840,000.00	7.500	7.500	360	357	357	60	24		2	S	1	31	N	6
195	30,480,186.40	9.256	9.256	360	359	359	0	24		2	S	1	21	N	6
196	933,434.31	8.884	8.884	360	359	359	0	24		2	S	1	21	N	6
197	183,872.73	7.850	7.850	360	359	359	0	24		2	S	1	21	N	6
198	356,842.06	10.000	10.000	360	359	359	0	24		2	S	1	21	N	6
199	7,408,116.54	9.040	9.040	360	359	359	0	24		2	S	1	21	N	6
200	4,811,582.13	9.127	9.127	360	359	359	0	24		2	S	1	21	N	6
201	4,356,747.88	8.680	8.680	360	359	359	0	24		2	S	1	21	N	6
202	230,353.51	8.433	8.433	360	359	359	0	24		2	S	1	21	N	6
203	3,541,851.83	8.466	8.466	360	359	359	0	24		2	S	1	21	N	6
204	2,094,986.66	8.653	8.653	360	359	359	0	24		2	S	1	21	N	6
205	491,669.20	7.990	7.990	360	359	359	0	24		2	S	1	21	N	6
206	41,056,478.88	8.571	8.571	360	359	359	0	24		2	S	1	21	N	6
207	1,008,406.53	8.824	8.824	360	359	359	0	24		2	S	1	21	N	6
208	5,105,851.05	7.784	7.784	480	479	359	0	36		2	A	1	17	N	6
209	2,812,852.18	7.758	7.758	480	479	359	0	36		2	A	1	17	N	6
210	197,114.49	7.514	7.514	480	478	358	0	36		2	A	1	17	N	6
211	223,841.56	7.275	7.275	480	478	358	0	36		2	A	1	17	N	6
212	173,152.77	8.170	8.170	480	479	359	0	36		2	A	1	17	N	6
213	4,368,727.46	7.376	7.378	480	478	358	0	36		2	A	1	17	N	6
214	8,145,569.01	8.851	8.851	480	478	358	0	36		2	S	1	17	N	6
215	1,225,459.01	8.088	8.088	480	478	358	0	36		2	S	1	17	N	6
216	2,136,077.26	8.215	8.215	480	479	359	0	36		2	S	1	17	N	6
217	213,188.91	8.000	8.000	480	479	359	0	36		2	S	1	17	N	6
218	355,007.28	8.517	8.517	480	479	359	0	36		2	S	1	17	N	6
219	1,396,863.88	8.964	8.964	480	479	359	0	36		2	S	1	17	N	6
220	741,392.14	8.509	8.509	480	478	358	0	36		2	S	1	17	N	6
221	124,393.56	9.125	9.125	480	478	358	0	36		2	S	1	17	N	6
222	856,902.12	8.754	8.754	480	479	359	0	36		2	S	1	17	N	6
223	124,348.58	9.125	9.125	480	478	358	0	36		2	S	1	17	N	6
224	8,808,428.27	7.872	7.872	480	478	358	0	36		2	S	1	17	N	6
225	464,563.67	6.700	6.700	480	478	358	0	36		2	S	1	17	N	6
226	3,338,905.14	9.029	9.029	360	358	358	0	36		2	A	1	17	N	6
227	218,243.08	8.663	8.663	360	358	358	0	36		2	A	1	17	N	6
228	382,298.76	7.265	7.265	360	359	359	0	36		2	A	1	17	N	6
229	1,352,656.76	6.062	6.062	360	358	358	0	36		2	A	1	17	N	6
230	202,096.50	9.863	9.863	360	358	358	0	36		2	A	1	17	N	6
231	427,658.88	8.939	8.939	360	359	359	0	36		2	A	1	17	N	6
232	324,451.80	7.971	7.971	360	358	358	0	36		2	A	1	17	N	6
233	1,718,966.90	7.843	7.843	360	359	359	0	36		2	A	1	17	N	6
234	815,599.97	8.105	8.105	360	358	358	60	36		2	A	1	27	N	6
235	1,786,999.99	7.265	7.265	360	358	358	60	36		2	A	1	27	N	6
236	242,250.00	7.850	7.850	360	359	359	60	36		2	A	1	27	N	6
237	310,399.99	7.475	7.475	360	359	359	60	36		2	A	1	27	N	6
238	278,099.99	8.675	8.675	360	359	359	60	36		2	A	1	27	N	6
239	3,288,160.00	6.500	6.500	360	359	359	60	36		2	A	1	27	N	6
240	5,067,692.73	7.969	7.969	360	358	358	60	36		2	S	1	27	N	6
241	263,840.00	8.395	8.395	360	359	359	60	36		2	S	1	27	N	6
242	3,646,279.98	7.688	7.688	360	358	358	60	36		2	S	1	27	N	6
243	657,602.00	7.433	7.433	360	358	358	60	36		2	S	1	27	N	6
244	979,800.00	7.904	7.904	360	359	359	60	36		2	S	1	27	N	6
245	6,171,699.40	7.801	7.801	360	358	358	60	36		2	S	1	27	N	6
246	9,407,978.61	8.885	8.885	360	359	359	0	36		2	S	1	17	N	6
247	428,082.89	8.985	8.985	360	358	358	0	36		2	S	1	17	N	6
248	789,862.42	8.729	8.729	360	359	359	0	36		2	S	1	17	N	6
249	2,075,953.04	7.540	7.540	360	358	358	0	36		2	S	1	17	N	6
250	606,901.78	8.458	8.458	360	358	358	0	36		2	S	1	17	N	6
251	1,853,071.17	8.803	8.803	360	358	358	0	36		2	S	1	17	N	6
252	2,530,815.20	8.793	8.793	360	358	358	0	36		2	S	1	17	N	6
253	481,798.00	8.225	8.225	360	358	358	0	36		2	S	1	17	N	6
254	532,451.60	8.612	8.612	360	358	358	0	36		2	S	1	17	N	6
255	666,614.85	9.675	9.675	360	358	358	0	36		2	S	1	17	N	6
256	11,546,267.03	8.235	8.235	360	358	358	0	36		2	S	1	17	N	6
257	171,859.71	7.025	7.025	360	359	359	0	36		2	S	1	17	N	6
258	102,020.16	7.400	7.400	120	119	119	0	0		2	A	1	10	N	0
259	148,924.96	6.800	6.800	120	119	119	0	0		2	A	1	10	N	0
260	66,820.37	7.975	7.975	180	177	177	0	0		2	A	1	10	N	0
261	283,485.84	6.722	6.722	180	178	178	0	0		2	A	1	10	N	0
262	951,502.43	9.059	9.059	180	178	178	0	0		2	S	1	10	N	0
263	124,659.79	8.673	8.673	180	179	179	0	0		2	S	1	10	N	0
264	951,602.23	7.785	7.785	180	179	179	0	0		2	S	1	10	N	0
265	30,948.25	9.800	9.800	180	177	177	0	0		2	S	2	10	N	0
266	149,834.92	11.650	11.650	180	177	177	0	0		2	S	2	10	N	0
267	156,500.37	7.062	7.062	240	239	239	0	0		2	A	1	10	N	0
268	691,863.85	7.191	7.191	240	238	238	0	0		2	A	1	10	N	0
269	436,784.05	9.682	9.682	240	238	238	0	0		2	S	1	10	N	0
270	84,880.22	9.475	9.475	240	239	239	0	0		2	S	1	10	N	0
271	67,768.05	7.990	7.990	240	238	238	0	0		2	S	1	10	N	0
272	114,103.53	7.900	7.900	240	239	239	0	0		2	S	1	10	N	0
273	149,649.53	10.950	10.950	240	238	238	0	0		2	A	2	10	N	0

repline id	current balance	original wac	current wac	amortization otm	rtm	balloon rtb	io loan payment term	teaser period	cpr vector collateral group	product description	lien position	loan type	negam indicator	int rate adjust freq
• 274	107,766.94	11.550	11.550	240	238	238	0	0	2	S	2	10	N	0
275	4,025,610.87	7.365	7.365	360	359	359	0	0	2	A	1	10	N	0
276	97,780.23	7.700	7.700	360	359	359	0	0	2	A	1	10	N	0
277	1,653,666.75	8.029	8.029	360	359	359	0	0	2	A	1	10	N	0
278	198,765.17	7.950	7.950	360	359	359	0	0	2	A	1	10	N	0
279	369,827.19	9.130	9.130	360	358	358	0	0	2	A	1	10	N	0
280	222,317.78	7.635	7.635	360	359	359	0	0	2	A	1	10	N	0
281	149,571.44	7.433	7.433	360	358	358	0	0	2	A	1	10	N	0
282	249,590.67	9.316	9.316	360	357	357	0	0	2	A	1	10	N	0
283	531,109.76	7.555	7.555	360	359	359	0	0	2	A	1	10	N	0
284	9,627,589.65	7.321	7.321	360	358	358	0	0	2	A	1	10	N	0
285	835,169.75	6.491	6.491	360	359	359	0	0	2	A	1	10	N	0
286	8,284,145.74	8.422	8.422	360	358	358	0	0	2	S	1	10	N	0
287	171,440.36	8.218	8.218	360	359	359	0	0	2	S	1	10	N	0
288	1,579,457.53	7.848	7.848	360	357	357	0	0	2	S	1	10	N	0
289	312,322.85	8.630	8.630	360	359	359	0	0	2	S	1	10	N	0
290	176,134.85	9.450	9.450	360	357	357	0	0	2	S	1	10	N	0
291	199,529.10	7.250	7.250	360	357	357	0	0	2	S	1	10	N	0
292	426,553.49	7.032	7.032	360	359	359	0	0	2	S	1	10	N	0
293	2,264,951.27	8.914	8.914	360	358	358	0	0	2	S	1	10	N	0
294	1,012,721.43	8.310	8.310	360	359	359	0	0	2	S	1	10	N	0
295	224,745.48	8.850	8.850	360	358	358	0	0	2	S	1	10	N	0
296	927,562.45	8.103	8.103	360	358	358	0	0	2	S	1	10	N	0
297	321,139.53	7.797	7.797	360	358	358	0	0	2	S	1	10	N	0
298	21,616,061.17	7.864	7.864	360	358	358	0	0	2	S	1	10	N	0
299	7,771,062.76	11.050	11.050	360	358	358	0	0	2	A	2	10	N	0
300	135,855.94	10.352	10.352	360	358	358	0	0	2	A	2	10	N	0
301	597,897.23	11.039	11.039	360	357	357	0	0	2	A	2	10	N	0
302	78,907.36	10.172	10.172	360	359	359	0	0	2	A	2	10	N	0
303	170,941.76	10.675	10.675	360	358	358	0	0	2	A	2	10	N	0
304	134,260.90	10.409	10.409	360	358	358	0	0	2	A	2	10	N	0
305	34,549.59	9.600	9.600	360	357	357	0	0	2	A	2	10	N	0
306	5,171,705.21	10.827	10.827	360	358	358	0	0	2	A	2	10	N	0
307	99,941.84	11.950	11.950	360	358	358	0	0	2	A	2	10	N	0
308	94,192.01	9.871	9.871	360	358	358	0	0	2	A	2	10	N	0
309	3,104,607.49	9.890	9.890	360	358	358	0	0	2	A	2	10	N	0
310	9,750,131.51	11.876	11.876	360	358	358	0	0	2	S	2	10	N	0
311	114,937.97	12.293	12.293	360	358	358	0	0	2	S	2	10	N	0
312	871,312.69	12.243	12.243	360	358	358	0	0	2	S	2	10	N	0
313	110,738.54	12.167	12.167	360	358	358	0	0	2	S	2	10	N	0
314	178,782.75	12.937	12.937	360	358	358	0	0	2	S	2	10	N	0
315	417,466.71	12.130	12.130	360	358	358	0	0	2	S	2	10	N	0
316	386,514.55	10.505	10.505	360	358	358	0	0	2	S	2	10	N	0
317	9,223,812.85	11.636	11.636	360	358	358	0	0	2	S	2	10	N	0
318	270,825.68	11.497	11.497	360	358	358	0	0	2	S	2	10	N	0
319	133,719.55	11.800	11.800	360	358	358	0	0	2	S	2	10	N	0
320	136,810.10	11.997	11.997	360	358	358	0	0	2	S	2	10	N	0
321	436,187.95	10.378	10.378	360	358	358	0	0	2	S	2	10	N	0
322	3,500,707.06	11.334	11.334	360	358	358	0	0	2	S	2	10	N	0
323	1,865,457.13	8.438	8.438	480	479	359	0	0	2	A	1	54	N	0
324	171,165.80	9.225	9.225	480	479	359	0	0	2	A	1	54	N	0
325	1,369,842.22	6.869	6.869	480	479	359	0	0	2	A	1	54	N	0
326	75,982.90	8.825	8.825	480	479	359	0	0	2	A	1	54	N	0
327	104,468.73	7.850	7.850	480	479	359	0	0	2	A	1	54	N	0
328	219,574.45	8.900	8.900	480	476	356	0	0	2	A	1	54	N	0
329	342,387.15	7.552	7.552	480	479	359	0	0	2	A	1	54	N	0
330	113,965.40	7.800	7.800	480	479	359	0	0	2	A	1	54	N	0
331	534,089.18	7.691	7.691	480	478	358	0	0	2	A	1	54	N	0
332	9,130,838.26	7.185	7.185	480	478	358	0	0	2	A	1	54	N	0
333	2,892,148.69	8.438	8.438	480	479	359	0	0	2	S	1	54	N	0
334	158,553.38	7.800	7.800	480	478	358	0	0	2	S	1	54	N	0
335	4,767,700.38	7.429	7.429	480	478	358	0	0	2	S	1	54	N	0
336	580,740.78	8.130	8.130	480	479	359	0	0	2	S	1	54	N	0
337	1,171,381.24	9.423	9.423	480	478	358	0	0	2	S	1	54	N	0
338	480,402.97	9.343	9.343	480	479	359	0	0	2	S	1	54	N	0
339	224,809.94	7.637	7.637	480	476	356	0	0	2	S	1	54	N	0
340	916,163.04	8.130	8.130	480	478	358	0	0	2	S	1	54	N	0
341	767,615.64	7.471	7.471	480	479	359	0	0	2	S	1	54	N	0
342	11,403,331.77	7.815	7.815	480	478	358	0	0	2	S	1	54	N	0
343	529,614.26	6.961	6.961	480	479	359	0	0	2	S	1	54	N	0

replines

wa margin	wa 1stadjust cap	wa periodic cap	annual payment cap	negam limit	wa max rate	wa floor	index type	other fee percent	other fee amount	hard soft	hard term	prepay penalty multiplier	pptype month 01 06	pptype month 07 12	pptype month 13 18	pptype month 19 24	pptype month 25 30	pptype month 31 36	pptype month 37 42
6.183	1.926	1.500			15.472	6.183	LIBOR6M				0	0	0	0	0	0	0	0	0
6.300	2.000	1.500			16.400	6.300	LIBOR6M			H	12	100	2	2	0	0	0	0	0
6.300	2.000	1.500			16.450	6.300	LIBOR6M			H	12 replines	100	5	5	0	0	0	0	0
6.027	2.000	1.500			15.237	6.027	LIBOR6M			H	12	80	16	16	0	0	0	0	0
6.042	2.000	1.500			15.546	6.042	LIBOR6M			H	24	100	1	1	1	1	0	0	0
6.182	2.000	1.500			15.149	6.182	LIBOR6M			H	24	100	5	5	4	4	0	0	0
6.130	1.962	1.500			14.697	6.130	LIBOR6M			H	24	80	16	16	16	16	0	0	0
6.294	1.932	1.500			15.751	6.294	LIBOR6M				0	0	0	0	0	0	0	0	0
6.516	2.000	1.500			17.246	6.516	LIBOR6M			H	12	100	2	2	0	0	0	0	0
6.039	2.000	1.500			16.234	6.039	LIBOR6M			H	12	80	16	16	0	0	0	0	0
6.468	2.000	1.500			16.448	6.468	LIBOR6M			H	24	100	1	1	1	1	0	0	0
6.265	2.000	1.500			15.944	6.265	LIBOR6M			H	24	100	2	2	2	2	0	0	0
6.402	1.977	1.500			15.588	6.402	LIBOR6M			H	24	100	5	5	4	4	0	0	0
6.050	1.916	1.500			15.098	6.050	LIBOR6M			H	24	100	12	12	12	12	0	0	0
6.324	1.981	1.500			15.260	6.324	LIBOR6M			H	24	80	16	16	16	16	0	0	0
5.950	2.000	1.500			16.638	5.950	LIBOR6M			H	24	67	12	12	12	12	0	0	0
6.139	1.909	1.500			15.755	6.139	LIBOR6M				0	0	0	0	0	0	0	0	0
6.020	1.908	1.500			16.165	6.020	LIBOR6M			H	24	100	1	1	1	1	0	0	0
5.950	2.000	1.500			16.050	5.950	LIBOR6M			H	24	100	5	5	5	5	0	0	0
6.150	2.000	1.500			15.363	6.150	LIBOR6M			H	24	100	5	5	4	4	0	0	0
6.170	2.000	1.500			15.712	6.170	LIBOR6M			H	24	80	16	16	16	16	0	0	0
6.077	1.917	1.500			15.436	6.243	LIBOR6M				0	0	0	0	0	0	0	0	0
6.300	2.000	1.500			15.350	6.300	LIBOR6M			H	12	80	16	16	0	0	0	0	0
5.976	2.000	1.500			15.045	5.976	LIBOR6M			H	24	100	2	2	2	2	0	0	0
6.050	2.000	1.500			15.875	6.050	LIBOR6M			H	24	100	5	5	5	5	0	0	0
6.198	2.000	1.500			14.931	6.198	LIBOR6M			H	24	100	5	5	4	4	0	0	0
6.157	2.000	1.500			14.865	6.157	LIBOR6M			H	24	80	16	16	16	16	0	0	0
6.098	1.970	1.500			15.287	6.569	LIBOR6M				0	0	0	0	0	0	0	0	0
6.050	2.000	1.500			14.900	6.050	LIBOR6M			H	24	100	1	1	1	1	0	0	0
6.050	2.000	1.500			15.500	6.050	LIBOR6M			H	24	100	2	2	2	2	0	0	0
6.002	2.000	1.500			14.129	6.002	LIBOR6M			H	24	100	5	5	4	4	0	0	0
6.062	1.881	1.500			14.638	6.062	LIBOR6M			H	24	80	16	16	16	16	0	0	0
6.050	2.000	1.500			14.550	6.050	LIBOR6M			H	24	67	12	12	12	12	0	0	0
6.256	1.933	1.485			16.010	6.256	LIBOR6M				0	0	0	0	0	0	0	0	0
6.403	2.000	1.500			15.910	6.403	LIBOR6M			H	12	100	2	2	0	0	0	0	0
6.768	2.000	1.500			15.684	6.768	LIBOR6M			H	12	80	16	16	0	0	0	0	0
6.320	1.930	1.500			16.526	6.320	LIBOR6M			H	24	100	1	1	1	1	0	0	0
6.233	1.983	1.500			16.026	6.233	LIBOR6M			H	24	100	2	2	2	2	0	0	0
6.050	2.000	1.500			16.725	6.050	LIBOR6M			H	24	100	5	5	5	5	0	0	0
6.507	2.000	1.500			15.717	6.507	LIBOR6M			H	24	100	5	5	4	4	0	0	0
6.307	2.000	1.500			15.991	6.307	LIBOR6M			H	24	100	12	12	12	12	0	0	0
6.050	2.000	1.500			15.990	6.050	LIBOR6M			H	24	100	13	13	13	13	0	0	0
6.263	1.975	1.500			15.465	6.263	LIBOR6M			H	24	80	16	16	16	16	0	0	0
6.050	1.500	1.500			14.475	6.050	LIBOR6M			H	24	67	12	12	12	12	0	0	0
6.150	2.000	1.500			16.550	6.150	LIBOR6M				0	0	0	0	0	0	0	0	0
6.050	2.000	1.500			15.750	6.050	LIBOR6M			H	12	100	2	2	0	0	0	0	0
5.950	1.774	1.500			14.768	5.950	LIBOR6M			H	36	80	16	16	16	16	16	16	0
6.302	2.000	1.500			15.763	6.302	LIBOR6M				0	0	0	0	0	0	0	0	0
6.750	2.000	1.500			16.350	6.750	LIBOR6M			H	12	100	1	1	0	0	0	0	0
6.050	2.000	1.500			16.100	6.050	LIBOR6M			H	12	100	2	2	0	0	0	0	0
6.302	2.000	1.500			14.683	6.302	LIBOR6M			H	12	80	16	16	0	0	0	0	0
6.700	2.000	1.500			15.700	6.700	LIBOR6M			H	24	80	16	16	16	16	0	0	0
6.118	2.000	1.500			16.069	6.118	LIBOR6M			H	36	100	1	1	1	1	1	1	0
6.050	2.000	1.500			15.925	6.050	LIBOR6M			H	36	100	2	2	2	2	2	2	0
6.250	2.000	1.500			15.550	6.250	LIBOR6M			H	36	100	5	5	4	4	3	3	0
5.950	2.000	1.500			16.075	5.950	LIBOR6M			H	36	100	12	12	12	12	12	12	0
6.162	2.000	1.500			15.474	6.162	LIBOR6M			H	36	80	16	16	16	16	16	16	0
5.950	2.000	1.500			15.750	5.950	LIBOR6M			H	36	67	12	12	12	12	12	12	0
6.239	2.000	1.500			15.510	6.239	LIBOR6M				0	0	0	0	0	0	0	0	0
5.950	2.000	1.500			15.500	5.950	LIBOR6M			H	12	100	2	2	0	0	0	0	0
6.142	2.000	1.500			13.882	6.142	LIBOR6M			H	12	80	16	16	0	0	0	0	0
6.500	2.000	1.500			13.875	6.500	LIBOR6M			H	24	80	16	16	16	16	0	0	0
6.060	2.000	1.500			15.905	6.060	LIBOR6M			H	36	100	1	1	1	1	1	1	0
6.050	2.000	1.500			15.061	6.050	LIBOR6M			H	36'	100	2	2	2	2	2	2	0
6.300	2.000	1.500			15.475	6.300	LIBOR6M			H	36	100	5	5	4	4	3	3	0
6.249	2.000	1.500			14.686	6.249	LIBOR6M			H	36	80	16	16	16	16	16	16	0
6.150	2.000	1.500			15.313	6.150	LIBOR6M				0	0	0	0	0	0	0	0	0
6.322	2.000	1.500			16.671	6.322	LIBOR6M			H	36	100	12	12	12	12	12	12	0
6.150	2.000	1.500			14.300	6.150	LIBOR6M			H	36	80	16	16	16	16	16	16	0
5.950	2.000	1.500			14.525	5.950	LIBOR6M			H	36	67	12	12	12	12	12	12	0
6.300	2.000	1.500			16.150	6.300	LIBOR6M				0	0	0	0	0	0	0	0	0
5.950	2.000	1.500			14.990	5.950	LIBOR6M			H	12	80	16	16	0	0	0	0	0
6.050	2.000	1.500			14.125	6.050	LIBOR6M			H	36	100	5	5	4	4	3	3	0
6.219	2.000	1.500			14.150	6.219	LIBOR6M			H	36	80	16	16	16	16	16	16	0
6.303	1.950	1.490			16.018	6.303	LIBOR6M				0	0	0	0	0	0	0	0	0
6.144	2.000	1.500			14.481	6.144	LIBOR6M			H	12	100	1	1	0	0	0	0	0
6.050	2.000	1.500			14.375	6.050	LIBOR6M			H	12	100	2	2	0	0	0	0	0
6.709	2.000	1.500			15.522	6.709	LIBOR6M			H	12	80	16	16	0	0	0	0	0
6.050	2.000	1.500			14.350	6.050	LIBOR6M			H	24	80	16	16	16	16	0	0	0
6.267	2.000	1.500			16.066	6.267	LIBOR6M			H	36	100	1	1	1	1	1	1	0
6.050	1.674	1.500			16.197	6.050	LIBOR6M			H	36	100	5	5	4	4	3	3	0
6.324	1.734	1.500			16.190	6.324	LIBOR6M			H	36	100	12	12	12	12	12	12	0
6.362	1.981	1.500			15.754	6.362	LIBOR6M			H	36	80	16	16	16	16	16	16	0
0.000	0.000	0.000			0.000	0.000					0	0	0	0	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	36	80	16	16	16	16	16	16	0
0.000	0.000	0.000			0.000	0.000					0	0	0	0	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	36	80	16	16	16	16	16	16	0
0.000	0.000	0.000			0.000	0.000					0 Page 7 of 15	0	0	0	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	36	100	1	1	1	1	1	1	0
0.000	0.000	0.000			0.000	0.000				H	36	100	2	2	2	2	2	2	0
0.000	0.000	0.000			0.000	0.000				H	36	80	16	16	16	16	16	16	0

wa margin	wa 1stadjust cap	wa periodic cap	annual payment cap	negam limit	wa max rate	wa floor	index type	other fee percent	other fee amount	hard soft	hard term	prepay penalty multiplier	pptype month 01 06	pptype month 07 12	pptype month 13 18	pptype month 19 24	pptype month 25 30	pptype month 31 36	pptype month 37 42
0.000	0.000	0.000			0.000	0.000				H	36	80	16	16	16	16	16	16	0
0.000	0.000	0.000			0.000	0.000					0	0	0	0	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	36 replines	100	2	2	2	2	2	2	0
0.000	0.000	0.000			0.000	0.000				H	36	80	16	16	16	16	16	16	0
0.000	0.000	0.000			0.000	0.000					0	0	0	0	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	36	100	5	5	5	5	5	5	0
0.000	0.000	0.000			0.000	0.000					0	0	0	0	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	12	80	16	16	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000					0	0	0	0	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	12	80	16	16	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	80	16	16	16	16	0	0	0
0.000	0.000	0.000			0.000	0.000				H	36	100	1	1	1	1	1	1	0
0.000	0.000	0.000			0.000	0.000				H	36	100	2	2	2	2	2	2	0
0.000	0.000	0.000			0.000	0.000				H	36	100	5	5	5	5	5	5	0
0.000	0.000	0.000			0.000	0.000				H	36	100	12	12	12	12	12	12	0
0.000	0.000	0.000			0.000	0.000				H	36	80	16	16	16	16	16	16	0
0.000	0.000	0.000			0.000	0.000				H	36	67	12	12	12	12	12	12	0
0.000	0.000	0.000			0.000	0.000					0	0	0	0	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	12	100	1	1	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	12	80	16	16	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	100	1	1	1	1	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	80	16	16	16	16	0	0	0
0.000	0.000	0.000			0.000	0.000				H	36	100	1	1	1	1	1	1	0
0.000	0.000	0.000			0.000	0.000				H	36	100	2	2	2	2	2	2	0
0.000	0.000	0.000			0.000	0.000				H	36	100	5	5	5	5	5	5	0
0.000	0.000	0.000			0.000	0.000				H	36	100	5	5	4	4	3	3	0
0.000	0.000	0.000			0.000	0.000				H	36	100	13	13	13	13	13	13	0
0.000	0.000	0.000			0.000	0.000				H	36	80	16	16	16	16	16	16	0
0.000	0.000	0.000			0.000	0.000					0	0	0	0	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	100	5	5	4	4	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	100	12	12	12	12	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	80	16	16	16	16	0	0	0
0.000	0.000	0.000			0.000	0.000				H	36	80	16	16	16	16	16	16	0
0.000	0.000	0.000			0.000	0.000					0	0	0	0	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	12	100	1	1	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	12	80	16	16	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	100	2	2	2	2	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	100	5	5	4	4	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	100	12	12	12	12	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	80	16	16	16	16	0	0	0
0.000	0.000	0.000			0.000	0.000				H	36	100	1	1	1	1	1	1	0
0.000	0.000	0.000			0.000	0.000				H	36	100	2	2	2	2	2	2	0
0.000	0.000	0.000			0.000	0.000				H	36	100	5	5	4	4	3	3	0
0.000	0.000	0.000			0.000	0.000				H	36	100	12	12	12	12	12	12	0
0.000	0.000	0.000			0.000	0.000				H	36	80	16	16	16	16	16	16	0
0.000	0.000	0.000			0.000	0.000				H	12	80	16	16	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	80	16	16	16	16	0	0	0
0.000	0.000	0.000			0.000	0.000				H	36	100	1	1	1	1	1	1	0
0.000	0.000	0.000			0.000	0.000				H	36	100	2	2	2	2	2	2	0
0.000	0.000	0.000			0.000	0.000				H	36	80	16	16	16	16	16	16	0
0.000	0.000	0.000			0.000	0.000					0	0	0	0	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	12	100	1	1	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	12	80	16	16	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	36	100	1	1	1	1	1	1	0
0.000	0.000	0.000			0.000	0.000				H	36	100	2	2	2	2	2	2	0
0.000	0.000	0.000			0.000	0.000				H	36	100	5	5	4	4	3	3	0
0.000	0.000	0.000			0.000	0.000				H	36	100	12	12	12	12	12	12	0
0.000	0.000	0.000			0.000	0.000				H	36	80	16	16	16	16	16	16	0
0.000	0.000	0.000			0.000	0.000				H	36	67	12	12	12	12	12	12	0
6.120	1.958	1.500			15.647	6.120	LIBOR6M				0	0	0	0	0	0	0	0	0
5.950	2.000	1.500			14.925	5.950	LIBOR6M			H	12	100	2	2	0	0	0	0	0
6.300	2.000	1.500			17.550	6.300	LIBOR6M			H	12	100	5	5	0	0	0	0	0
6.165	2.000	1.500			15.032	6.165	LIBOR6M			H	12	80	16	16	0	0	0	0	0
6.159	2.000	1.500			14.931	6.159	LIBOR6M			H	24	100	1	1	1	1	0	0	0
6.142	2.000	1.500			14.816	6.142	LIBOR6M			H	24	100	2	2	2	2	0	0	0
6.085	2.000	1.500			14.349	6.245	LIBOR6M			H	24	100	5	5	4	4	0	0	0
6.067	2.000	1.500			15.329	6.067	LIBOR6M			H	24	100	12	12	12	12	0	0	0
6.254	2.000	1.500			16.031	6.254	LIBOR6M			H	24	100	13	13	13	13	0	0	0
6.139	1.976	1.500			14.727	6.139	LIBOR6M			H	24	80	16	16	16	16	0	0	0
6.259	1.951	1.500			15.987	6.259	LIBOR6M				0	0	0	0	0	0	0	0	0
6.063	2.000	1.500			15.363	6.063	LIBOR6M			H	12	100	1	1	0	0	0	0	0
6.072	2.000	1.500			14.693	6.072	LIBOR6M			H	12	100	2	2	0	0	0	0	0
6.239	1.976	1.500			16.055	6.239	LIBOR6M			H	12	80	16	16	0	0	0	0	0
6.225	1.881	1.500			16.531	6.225	LIBOR6M			H	24	100	1	1	1	1	0	0	0
6.156	1.993	1.500			15.660	6.156	LIBOR6M			H	24	100	2	2	2	2	0	0	0
6.007	2.000	1.500			15.354	6.007	LIBOR6M			H	24	100	5	5	5	5	0	0	0
6.239	2.000	1.500			15.477	6.239	LIBOR6M			H	24	100	5	5	4	4	0	0	0
6.193	1.965	1.500			15.816	6.193	LIBOR6M			H	24	100	12	12	12	12	0	0	0
6.212	1.975	1.500			15.239	6.212	LIBOR6M			H	24	80	16	16	16	16	0	0	0
6.251	2.000	1.500			15.188	6.251	LIBOR6M			H	24	67	12	12	12	12	0	0	0
6.181	1.916	1.490			15.847	6.181	LIBOR6M				0	0	0	0	0	0	0	0	0
6.300	2.000	1.500			16.650	6.300	LIBOR6M			H	12	100	2	2	0	0	0	0	0
6.125	1.873	1.500			15.028	6.125	LIBOR6M			H	12	80	16	16	0	0	0	0	0
6.182	2.000	1.500			15.907	6.182	LIBOR6M			H	24	100	1	1	1	1	0	0	0
6.243	2.000	1.500			16.848	6.243	LIBOR6M			H	24	100	2	2	2	2	0	0	0
6.099	1.708	1.500			14.649	6.099	LIBOR6M			H	24	100	5	5	4	4	0	0	0
6.300	2.000	1.500			15.225	6.300	LIBOR6M			H	24	100	12	12	12	12	0	0	0
6.300	2.000	1.500			15.800	6.300	LIBOR6M			H	24 Page 8 of 15	100	13	13	13	13	0	0	0
6.155	1.938	1.500			14.749	6.155	LIBOR6M			H	24	80	16	16	16	16	0	0	0
5.950	2.000	1.500			13.875	5.950	LIBOR6M			H	24	67	12	12	12	12	0	0	0
6.017	1.903	1.500			15.303	6.017	LIBOR6M				0	0	0	0	0	0	0	0	0

wa margin	wa 1stadjust cap	wa periodic cap	annual payment cap	negam limit	wa max rate	wa floor	index type	other fee percent	other fee amount	hard soft	hard term	prepay penalty multiplier	pptype month 01 06	pptype month 07 12	pptype month 13 18	pptype month 19 24	pptype month 25 30	pptype month 31 36	pptype month 37 42
5.923	2.000	1.500			14.617	5.923	LIBOR6M			H	12	80	16	16	0	0	0	0	0
6.035	1.776	1.500			14.618	6.035	LIBOR6M			H	24	100	2	2	2	2	0	0	0
6.102	2.000	1.500			14.663	6.102	LIBOR6M			H	24 replines	100	5	5	4	4	0	0	0
6.069	1.917	1.500			14.431	6.116	LIBOR6M			H	24	80	16	16	16	16	0	0	0
6.081	1.774	1.500			15.435	6.128	LIBOR6M				0	0	0	0	0	0	0	0	0
6.030	1.732	1.500			15.262	6.030	LIBOR6M			H	12	80	16	16	0	0	0	0	0
5.930	1.673	1.500			15.275	5.930	LIBOR6M			H	24	100	1	1	1	1	0	0	0
5.995	1.725	1.500			14.849	5.995	LIBOR6M			H	24	100	2	2	2	2	0	0	0
6.093	1.857	1.500			14.679	6.093	LIBOR6M			H	24	100	5	5	4	4	0	0	0
6.030	1.705	1.500			14.903	6.030	LIBOR6M			H	24	100	12	12	12	12	0	0	0
6.086	1.851	1.500			14.778	6.106	LIBOR6M			H	24	80	16	16	16	16	0	0	0
5.990	1.800	1.500			14.500	5.990	LIBOR6M			H	24	67	12	12	12	12	0	0	0
6.332	1.913	1.490			16.236	6.341	LIBOR6M				0	0	0	0	0	0	0	0	0
6.318	2.000	1.500			15.884	6.318	LIBOR6M			H	12	100	2	2	0	0	0	0	0
6.300	2.000	1.500			14.850	6.300	LIBOR6M			H	12	100	5	5	0	0	0	0	0
5.950	2.000	1.500			17.000	5.950	LIBOR6M			H	12	100	13	13	0	0	0	0	0
6.167	1.921	1.500			16.040	6.167	LIBOR6M			H	12	80	16	16	0	0	0	0	0
6.163	1.938	1.500			16.127	6.163	LIBOR6M			H	24	100	1	1	1	1	0	0	0
6.163	1.988	1.500			15.680	6.163	LIBOR6M			H	24	100	2	2	2	2	0	0	0
5.991	2.000	1.500			15.433	5.991	LIBOR6M			H	24	100	5	5	5	5	0	0	0
6.196	2.000	1.500			15.466	6.196	LIBOR6M			H	24	100	5	5	4	4	0	0	0
6.285	2.000	1.500			15.653	6.285	LIBOR6M			H	24	100	12	12	12	12	0	0	0
6.300	2.000	1.500			14.990	6.300	LIBOR6M			H	24	100	13	13	13	13	0	0	0
6.209	1.954	1.500			15.571	6.218	LIBOR6M			H	24	80	16	16	16	16	0	0	0
6.460	2.000	1.500			15.824	6.460	LIBOR6M			H	24	67	12	12	12	12	0	0	0
6.122	2.000	1.500			14.784	6.122	LIBOR6M				0	0	0	0	0	0	0	0	0
6.025	2.000	1.500			14.758	6.025	LIBOR6M			H	12	80	16	16	0	0	0	0	0
6.031	2.000	1.500			14.514	6.031	LIBOR6M			H	36	100	1	1	1	1	1	1	0
6.300	2.000	1.500			14.275	6.300	LIBOR6M			H	36	100	5	5	4	4	3	3	0
6.150	2.000	1.500			15.170	6.150	LIBOR6M			H	36	100	12	12	12	12	12	12	0
6.160	1.959	1.500			14.376	6.160	LIBOR6M			H	36	80	16	16	16	16	16	16	0
6.230	1.982	1.500			15.851	6.230	LIBOR6M				0	0	0	0	0	0	0	0	0
5.981	2.000	1.500			15.088	5.981	LIBOR6M			H	12	100	1	1	0	0	0	0	0
6.184	2.000	1.500			15.215	6.184	LIBOR6M			H	12	80	16	16	0	0	0	0	0
6.050	2.000	1.500			15.000	6.050	LIBOR6M			H	24	100	2	2	2	2	0	0	0
6.246	2.000	1.500			15.517	6.246	LIBOR6M			H	24	80	16	16	16	16	0	0	0
6.325	2.000	1.500			15.964	6.325	LIBOR6M			H	36	100	1	1	1	1	1	1	0
6.142	2.000	1.500			15.509	6.142	LIBOR6M			H	36	100	2	2	2	2	2	2	0
6.300	2.000	1.500			16.125	6.300	LIBOR6M			H	36	100	5	5	5	5	5	5	0
6.208	2.000	1.500			15.754	6.208	LIBOR6M			H	36	100	5	5	4	4	3	3	0
6.300	2.000	1.500			16.125	6.300	LIBOR6M			H	36	100	12	12	12	12	12	12	0
6.220	2.000	1.500			14.872	6.220	LIBOR6M			H	36	80	16	16	16	16	16	16	0
6.250	2.000	1.500			13.700	6.250	LIBOR6M			H	36	67	12	12	12	12	12	12	0
6.242	2.000	1.500			16.029	6.251	LIBOR6M				0	0	0	0	0	0	0	0	0
6.050	2.000	1.500			15.663	6.050	LIBOR6M			H	12	100	1	1	0	0	0	0	0
5.964	2.000	1.500			14.265	5.964	LIBOR6M			H	12	100	2	2	0	0	0	0	0
6.123	2.000	1.500			13.062	6.123	LIBOR6M			H	12	80	16	16	0	0	0	0	0
6.199	2.000	1.500			16.863	6.199	LIBOR6M			H	36	100	1	1	1	1	1	1	0
6.203	2.000	1.500			15.939	6.203	LIBOR6M			H	36	100	2	2	2	2	2	2	0
6.300	2.000	1.500			14.971	6.300	LIBOR6M			H	36	100	5	5	4	4	3	3	0
6.084	2.000	1.500			14.843	6.084	LIBOR6M			H	36	80	16	16	16	16	16	16	0
5.993	2.000	1.500			15.105	5.993	LIBOR6M				0	0	0	0	0	0	0	0	0
6.018	2.000	1.500			14.265	6.018	LIBOR6M			H	12	80	16	16	0	0	0	0	0
5.950	2.000	1.500			14.850	5.950	LIBOR6M			H	24	80	16	16	16	16	0	0	0
6.050	2.000	1.500			14.475	6.050	LIBOR6M			H	36	100	1	1	1	1	1	1	0
6.300	2.000	1.500			15.675	6.300	LIBOR6M			H	36	100	2	2	2	2	2	2	0
6.080	2.000	1.500			13.500	6.080	LIBOR6M			H	36	80	16	16	16	16	16	16	0
6.091	2.000	1.500			14.969	6.091	LIBOR6M				0	0	0	0	0	0	0	0	0
6.050	2.000	1.500			15.395	6.050	LIBOR6M			H	12	100	1	1	0	0	0	0	0
6.021	2.000	1.500			14.688	6.412	LIBOR6M			H	12	80	16	16	0	0	0	0	0
6.021	2.000	1.500			14.433	6.021	LIBOR6M			H	36	100	2	2	2	2	2	2	0
5.980	2.000	1.500			14.904	5.980	LIBOR6M			H	36	100	12	12	12	12	12	12	0
6.138	1.933	1.500			14.801	6.138	LIBOR6M			H	36	80	16	16	16	16	16	16	0
6.278	1.944	1.479			15.843	6.278	LIBOR6M				0	0	0	0	0	0	0	0	0
6.519	2.000	1.500			15.985	6.519	LIBOR6M			H	12	100	1	1	0	0	0	0	0
6.252	2.000	1.500			15.729	6.252	LIBOR6M			H	12	100	2	2	0	0	0	0	0
6.179	2.000	1.500			14.540	6.179	LIBOR6M			H	12	80	16	16	0	0	0	0	0
6.568	1.835	1.500			15.458	6.568	LIBOR6M			H	24	80	16	16	16	16	0	0	0
6.348	2.000	1.500			15.803	6.348	LIBOR6M			H	36	100	1	1	1	1	1	1	0
6.278	2.000	1.500			15.793	6.278	LIBOR6M			H	36	100	2	2	2	2	2	2	0
6.366	2.000	1.500			15.225	6.366	LIBOR6M			H	36	100	5	5	4	4	3	3	0
6.069	2.000	1.500			15.612	6.069	LIBOR6M			H	36	100	12	12	12	12	12	12	0
6.300	2.000	1.500			16.675	6.300	LIBOR6M			H	36	100	13	13	13	13	13	13	0
6.191	1.977	1.500			15.235	6.191	LIBOR6M			H	36	80	16	16	16	16	16	16	0
6.050	2.000	1.500			14.025	6.050	LIBOR6M			H	36	67	12	12	12	12	12	12	0
0.000	0.000	0.000			0.000	0.000				H	36	100	1	1	1	1	1	1	0
0.000	0.000	0.000			0.000	0.000				H	36	80	16	16	16	16	16	16	0
0.000	0.000	0.000			0.000	0.000				H	36	100	2	2	2	2	2	2	0
0.000	0.000	0.000			0.000	0.000				H	36	80	16	16	16	16	16	16	0
0.000	0.000	0.000			0.000	0.000					0	0	0	0	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	36	100	5	5	4	4	3	3	0
0.000	0.000	0.000			0.000	0.000				H	36	80	16	16	16	16	16	16	0
0.000	0.000	0.000			0.000	0.000					0	0	0	0	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	80	16	16	16	16	0	0	0
0.000	0.000	0.000			0.000	0.000					0	0	0	0	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	36	80	16	16	16	16	16	16	0
0.000	0.000	0.000			0.000	0.000					0	0	0	0	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	36 Page 9 of 15	100	2	2	2	2	2	2	0
0.000	0.000	0.000			0.000	0.000				H	36	100	5	5	4	4	3	3	0
0.000	0.000	0.000			0.000	0.000				H	36	80	16	16	16	16	16	16	0
0.000	0.000	0.000			0.000	0.000				H	24	80	16	16	16	16	0	0	0

wa margin	wa 1stadjust cap	wa periodic cap	annual payment cap	negam limit	wa max rate	wa floor	index type	other fee percent	other fee amount	hard soft	hard term	prepay penalty multiplier	pptype month 01 06	pptype month 07 12	pptype month 13 18	pptype month 19 24	pptype month 25 30	pptype month 31 36	pptype month 37 42
0.000	0.000	0.000			0.000	0.000				H	24	80	16	16	16	16	0	0	0
0.000	0.000	0.000			0.000	0.000					0	0	0	0	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	12	replines 100	1	1	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	12	80	16	16	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	80	16	16	16	16	0	0	0
0.000	0.000	0.000			0.000	0.000				H	36	100	1	1	1	1	1	1	0
0.000	0.000	0.000			0.000	0.000				H	36	100	2	2	2	2	2	2	0
0.000	0.000	0.000			0.000	0.000				H	36	100	5	5	5	5	5	5	0
0.000	0.000	0.000			0.000	0.000				H	36	100	5	5	4	4	3	3	0
0.000	0.000	0.000			0.000	0.000				H	36	100	12	12	12	12	12	12	0
0.000	0.000	0.000			0.000	0.000				H	36	80	16	16	16	16	16	16	0
0.000	0.000	0.000			0.000	0.000				H	36	67	12	12	12	12	12	12	0
0.000	0.000	0.000			0.000	0.000					0	0	0	0	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	12	100	2	2	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	12	80	16	16	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	100	1	1	1	1	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	100	2	2	2	2	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	100	5	5	4	4	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	80	16	16	16	16	0	0	0
0.000	0.000	0.000			0.000	0.000				H	36	100	1	1	1	1	1	1	0
0.000	0.000	0.000			0.000	0.000				H	36	100	2	2	2	2	2	2	0
0.000	0.000	0.000			0.000	0.000				H	36	100	5	5	5	5	5	5	0
0.000	0.000	0.000			0.000	0.000				H	36	100	5	5	4	4	3	3	0
0.000	0.000	0.000			0.000	0.000				H	36	100	12	12	12	12	12	12	0
0.000	0.000	0.000			0.000	0.000				H	36	80	16	16	16	16	16	16	0
0.000	0.000	0.000			0.000	0.000					0	0	0	0	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	12	100	1	1	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	12	80	16	16	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	100	1	1	1	1	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	100	2	2	2	2	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	100	5	5	4	4	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	100	13	13	13	13	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	80	16	16	16	16	0	0	0
0.000	0.000	0.000			0.000	0.000				H	36	100	2	2	2	2	2	2	0
0.000	0.000	0.000			0.000	0.000				H	36	100	5	5	4	4	3	3	0
0.000	0.000	0.000			0.000	0.000				H	36	80	16	16	16	16	16	16	0
0.000	0.000	0.000			0.000	0.000					0	0	0	0	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	12	100	1	1	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	12	80	16	16	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	100	1	1	1	1	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	100	2	2	2	2	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	100	5	5	4	4	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	100	12	12	12	12	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	80	16	16	16	16	0	0	0
0.000	0.000	0.000			0.000	0.000				H	36	100	1	1	1	1	1	1	0
0.000	0.000	0.000			0.000	0.000				H	36	100	2	2	2	2	2	2	0
0.000	0.000	0.000			0.000	0.000				H	36	100	5	5	4	4	3	3	0
0.000	0.000	0.000			0.000	0.000				H	36	100	12	12	12	12	12	12	0
0.000	0.000	0.000			0.000	0.000				H	36	80	16	16	16	16	16	16	0
0.000	0.000	0.000			0.000	0.000					0	0	0	0	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	12	100	1	1	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	12	80	16	16	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	100	1	1	1	1	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	80	16	16	16	16	0	0	0
0.000	0.000	0.000			0.000	0.000				H	36	100	1	1	1	1	1	1	0
0.000	0.000	0.000			0.000	0.000				H	36	100	2	2	2	2	2	2	0
0.000	0.000	0.000			0.000	0.000				H	36	100	5	5	4	4	3	3	0
0.000	0.000	0.000			0.000	0.000				H	36	100	12	12	12	12	12	12	0
0.000	0.000	0.000			0.000	0.000				H	36	80	16	16	16	16	16	16	0
0.000	0.000	0.000			0.000	0.000					0	0	0	0	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	12	100	1	1	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	12	80	16	16	0	0	0	0	0
0.000	0.000	0.000			0.000	0.000				H	24	80	16	16	16	16	0	0	0
0.000	0.000	0.000			0.000	0.000				H	36	100	1	1	1	1	1	1	0
0.000	0.000	0.000			0.000	0.000				H	36	100	2	2	2	2	2	2	0
0.000	0.000	0.000			0.000	0.000				H	36	100	5	5	5	5	5	5	0
0.000	0.000	0.000			0.000	0.000				H	36	100	5	5	4	4	3	3	0
0.000	0.000	0.000			0.000	0.000				H	36	100	12	12	12	12	12	12	0
0.000	0.000	0.000			0.000	0.000				H	36	80	16	16	16	16	16	16	0
0.000	0.000	0.000			0.000	0.000				H	36	67	12	12	12	12	12	12	0

replines

pptype month 43 48	pptype month 49 54	pptype month 55 60	FICO	original balance
0	0	-	707	5,187,000.00
0	0	-	725	299,250.00
0	0	-	715	173,600.00
0	0	-	703	597,650.00
0	0	-	725	356,292.00
0	0	-	697	723,600.00
0	0	-	700	4,057,269.00
0	0	-	583	12,972,002.00
0	0	-	575	751,800.00
0	0	-	602	925,075.00
0	0	-	573	1,520,050.00
0	0	-	584	3,379,507.00
0	0	-	560	3,628,682.00
0	0	-	593	424,440.00
0	0	-	577	33,305,941.50
0	0	-	639	342,000.00
0	0	-	676	1,592,270.00
0	0	-	689	710,962.00
0	0	-	756	68,400.00
0	0	-	747	109,600.00
0	0	-	680	1,532,557.00
0	0	-	690	1,942,946.00
0	0	-	724	269,450.00
0	0	-	677	564,000.00
0	0	-	664	153,000.00
0	0	-	668	902,000.00
0	0	-	682	4,546,640.00
0	0	-	647	1,201,514.00
0	0	-	658	137,600.00
0	0	-	656	119,120.00
0	0	-	644	419,300.00
0	0	-	643	4,910,425.00
0	0	-	631	243,000.00
0	0	-	582	9,651,297.00
0	0	-	573	974,900.00
0	0	-	551	780,000.00
0	0	-	560	3,836,675.00
0	0	-	573	1,745,425.00
0	0	-	591	54,000.00
0	0	-	573	1,677,425.00
0	0	-	558	945,600.00
0	0	-	649	73,511.00
0	0	-	582	11,877,462.00
0	0	-	512	232,000.00
0	0	-	678	306,375.00
0	0	-	698	299,250.00
0	0	-	721	226,000.00
0	0	-	578	4,652,451.00
0	0	-	591	123,250.00
0	0	-	550	235,800.00
0	0	-	598	1,656,800.00
0	0	-	532	272,000.00
0	0	-	610	237,000.00
0	0	-	599	145,000.00
0	0	-	535	126,000.00
0	0	-	549	63,000.00
0	0	-	596	3,675,870.00
0	0	-	624	142,500.00
0	0	-	724	1,254,500.00
0	0	-	739	208,000.00
0	0	-	711	473,000.00
0	0	-	715	148,000.00
0	0	-	708	449,050.00
0	0	-	691	477,750.00
0	0	-	707	135,000.00
0	0	-	673	787,610.00
0	0	-	703	1,057,050.00
0	0	-	666	411,752.00
0	0	-	682	280,000.00
0	0	-	680	260,000.00
0	0	-	639	283,500.00
0	0	-	643	216,000.00
0	0	-	630	206,500.00
0	0	-	648	1,100,000.00
0	0	-	581	4,342,447.00
0	0	-	630	211,200.00
0	0	-	568	125,000.00
0	0	-	609	904,364.00
0	0	-	620	148,500.00
0	0	-	571	1,032,960.00
0	0	-	576	159,500.00
0	0	-	612	367,920.00
0	0	-	576	2,560,170.00
0	0	-	635	50,000.00
0	0	-	572	106,500.00
0	0	-	682	80,000.00
0	0	-	698	570,000.00
0	0	-	539	127,000.00
0	0	-	552	134,560.00
0	0	-	611	286,550.00
0	0	-	603	198,925.00

pptype month 43 48	pptype month 49 54	pptype month 55 60	FICO	original balance
0	0	-	687	421,500.00
0	0	-	500	55,200.00
0	0	-	643	184,100.00
0	0	-	615	100,000.00
0	0	-	707	36,200.00
0	0	-	650	80,000.00
0	0	-	687	94,500.00
0	0	-	752	380,000.00
0	0	-	702	1,964,875.00
0	0	-	677	135,000.00
0	0	-	661	176,000.00
0	0	-	716	476,734.00
0	0	-	723	740,025.00
0	0	-	792	90,000.00
0	0	-	719	112,200.00
0	0	-	698	3,035,256.00
0	0	-	707	302,250.00
0	0	-	582	5,900,930.00
0	0	-	641	247,000.00
0	0	-	625	1,801,274.00
0	0	-	606	288,500.00
0	0	-	605	101,600.00
0	0	-	589	1,061,250.00
0	0	-	604	697,999.00
0	0	-	539	59,500.00
0	0	-	587	943,400.00
0	0	-	604	270,000.00
0	0	-	594	6,994,041.00
0	0	-	690	440,934.00
0	0	-	664	108,800.00
0	0	-	726	30,480.00
0	0	-	684	266,060.00
0	0	-	686	446,456.00
0	0	-	617	2,576,720.00
0	0	-	610	61,600.00
0	0	-	603	80,000.00
0	0	-	631	108,980.00
0	0	-	593	184,780.00
0	0	-	600	139,800.00
0	0	-	610	906,360.00
0	0	-	631	100,600.00
0	0	-	578	30,240.00
0	0	-	599	49,580.00
0	0	-	634	119,180.00
0	0	-	621	281,120.00
0	0	-	732	368,000.00
0	0	-	677	228,600.00
0	0	-	688	141,300.00
0	0	-	690	398,860.00
0	0	-	724	2,145,800.00
0	0	-	609	1,527,350.00
0	0	-	654	279,200.00
0	0	-	601	1,800,000.00
0	0	-	609	785,500.00
0	0	-	531	116,000.00
0	0	-	573	411,000.00
0	0	-	606	436,500.00
0	0	-	611	5,976,860.00
0	0	-	587	158,100.00
0	0	-	697	24,223,036.19
0	0	-	675	200,000.00
0	0	-	671	318,500.00
0	0	-	738	1,272,950.00
0	0	-	699	771,492.00
0	0	-	705	1,402,500.00
0	0	-	688	2,513,450.00
0	0	-	700	1,145,250.00
0	0	-	675	739,910.00
0	0	-	700	41,786,070.00
0	0	-	594	42,406,414.00
0	0	-	598	425,082.00
0	0	-	639	901,000.00
0	0	-	597	6,793,890.00
0	0	-	584	4,098,720.00
0	0	-	590	5,808,685.00
0	0	-	608	147,000.00
0	0	-	584	7,443,729.00
0	0	-	607	3,239,509.00
0	0	-	592	100,620,050.20
0	0	-	629	1,489,300.00
0	0	-	698	10,989,905.60
0	0	-	734	247,500.00
0	0	-	697	2,610,246.00
0	0	-	697	1,003,490.00
0	0	-	738	615,200.00
0	0	-	681	1,342,335.00
0	0	-	666	260,000.00
0	0	-	681	292,500.00
0	0	-	707	13,871,172.00
0	0	-	663	201,000.00
0	0	-	692	6,407,650.00

replines

pptype month 43 48	pptype month 49 54	pptype month 55 60	FICO	original balance
0	0	-	683	1,207,120.00
0	0	-	697	1,593,200.00
0	0	-	684	366,400.00
0	0	-	688	18,765,037.00
0	0	-	625	16,626,856.00
0	0	-	613	6,934,521.00
0	0	-	643	662,600.00
0	0	-	612	3,417,760.00
0	0	-	608	4,066,925.00
0	0	-	610	2,140,720.00
0	0	-	616	68,148,511.00
0	0	-	616	840,000.00
0	0	-	590	30,516,386.33
0	0	-	553	934,100.00
0	0	-	655	184,000.00
0	0	-	628	357,000.00
0	0	-	605	7,413,822.00
0	0	-	569	4,815,520.00
0	0	-	578	4,360,244.00
0	0	-	625	230,500.00
0	0	-	568	3,544,833.00
0	0	-	602	2,096,700.00
0	0	-	554	492,000.00
0	0	-	590	41,094,688.00
0	0	-	581	1,009,000.00
0	0	-	710	5,108,820.00
0	0	-	706	2,814,018.00
0	0	-	726	197,250.00
0	0	-	733	224,000.00
0	0	-	673	173,200.00
0	0	-	689	4,371,400.00
0	0	-	590	8,148,616.00
0	0	-	620	1,226,151.19
0	0	-	598	2,136,860.00
0	0	-	635	213,250.00
0	0	-	562	355,096.00
0	0	-	601	1,397,375.00
0	0	-	593	741,770.00
0	0	-	651	124,450.00
0	0	-	556	857,200.00
0	0	-	550	124,400.00
0	0	-	598	8,813,350.00
0	0	-	594	464,950.00
0	0	-	713	3,342,085.00
0	0	-	783	218,500.00
0	0	-	660	382,600.00
0	0	-	724	1,355,000.00
0	0	-	699	202,260.00
0	0	-	674	428,000.00
0	0	-	686	325,000.00
0	0	-	701	1,720,785.00
0	0	-	710	815,600.00
0	0	-	686	1,787,000.00
0	0	-	672	242,250.00
0	0	-	723	310,400.00
0	0	-	673	278,100.00
0	0	-	688	3,303,160.00
0	0	-	618	5,067,695.00
0	0	-	604	263,840.00
0	0	-	630	3,646,280.00
0	0	-	609	657,602.00
0	0	-	620	979,800.00
0	0	-	623	6,171,720.00
0	0	-	587	9,415,920.00
0	0	-	569	428,500.00
0	0	-	648	790,320.00
0	0	-	599	2,078,350.00
0	0	-	564	607,650.00
0	0	-	592	1,854,700.00
0	0	-	615	2,533,200.00
0	0	-	598	482,340.00
0	0	-	643	534,320.00
0	0	-	636	667,250.00
0	0	-	591	11,559,810.00
0	0	-	558	172,000.00
0	0	-	683	102,600.00
0	0	-	754	149,800.00
0	0	-	720	67,410.00
0	0	-	672	285,500.00
0	0	-	582	957,780.00
0	0	-	579	125,000.00
0	0	-	593	954,950.00
0	0	-	630	31,180.00
0	0	-	630	150,780.00
0	0	-	766	156,800.00
0	0	-	711	694,350.00
0	0	-	557	438,000.00
0	0	-	562	85,000.00
0	0	-	621	68,000.00
0	0	-	597	114,300.00
0	0	-	681	150,000.00

pptype month 43 48	pptype month 49 54	pptype month 55 60	FICO	original balance
0	0	-	621	108,000.00
0	0	-	720	4,030,065.00
0	0	-	743	97,850.00
0	0	-	696	1,655,068.00
0	0	-	691	198,900.00
0	0	-	699	370,315.00
0	0	-	696	222,600.00
0	0	-	769	149,810.00
0	0	-	670	250,000.00
0	0	-	697	531,500.00
0	0	-	701	9,641,224.00
0	0	-	735	835,927.00
0	0	-	593	8,294,434.00
0	0	-	578	171,590.00
0	0	-	590	1,583,244.00
0	0	-	622	312,566.00
0	0	-	568	176,400.00
0	0	-	633	200,000.00
0	0	-	631	427,100.00
0	0	-	604	2,267,476.00
0	0	-	623	1,013,632.00
0	0	-	562	225,000.00
0	0	-	612	928,650.00
0	0	-	600	321,500.00
0	0	-	608	21,646,244.00
0	0	-	705	7,778,937.80
0	0	-	717	136,000.00
0	0	-	687	598,502.00
0	0	-	716	79,098.00
0	0	-	691	171,200.00
0	0	-	726	134,396.00
0	0	-	698	34,600.00
0	0	-	695	5,176,262.60
0	0	-	679	100,000.00
0	0	-	737	94,380.00
0	0	-	710	3,107,944.00
0	0	-	622	9,758,047.00
0	0	-	601	115,000.00
0	0	-	626	871,807.00
0	0	-	639	110,800.00
0	0	-	619	178,880.00
0	0	-	623	417,778.00
0	0	-	635	386,806.00
0	0	-	625	9,230,261.00
0	0	-	650	270,980.00
0	0	-	655	133,800.00
0	0	-	617	136,884.00
0	0	-	627	436,600.00
0	0	-	623	3,503,347.00
0	0	-	697	1,866,000.00
0	0	-	695	171,200.00
0	0	-	714	1,370,600.00
0	0	-	669	76,000.00
0	0	-	706	104,500.00
0	0	-	739	219,920.00
0	0	-	671	342,500.00
0	0	-	707	114,000.00
0	0	-	701	534,400.00
0	0	-	706	9,136,795.00
0	0	-	624	2,893,100.00
0	0	-	652	158,650.00
0	0	-	623	4,771,000.00
0	0	-	578	580,950.00
0	0	-	578	1,172,051.00
0	0	-	598	480,500.00
0	0	-	626	225,100.00
0	0	-	618	916,900.00
0	0	-	620	768,150.00
0	0	-	608	11,412,985.00
0	0	-	623	529,880.00

replines

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		154,577,000	16.33%				14			1mL					
payment sequence	A-2A	AAA		2		281,749,000	29.76%				4			1mL					
for AAA tranches	A-2B	AAA		2		282,356,000	29.83%				16			1mL					
	A-2C	AAA		2		18,266,000	1.93%				24			1mL					
tranche_type:	M1	AA+		1&2		39,285,000	4.15%				29			1mL					
"NAS", "IO","NIM", blank	M2	AA		1&2		44,018,000	4.65%				31			1mL					
	M3	AA-		1&2		14,199,000	1.50%				34			1mL					
	M4	A+		1&2		16,093,000	1.70%				39			1mL					
	M5	A		1&2		16,566,000	1.75%				40			1mL					
	M6	A-		1&2		10,886,000	1.15%				46			1mL					
	M7	BBB+		1&2		9,940,000	1.05%				70			1mL					
	M8	BBB		1&2		8,520,000	0.90%				80			1mL					
	M9	BBB-		1&2		11,833,000	1.25%				155			1mL					
	M10	BB+		1&2		13,726,000	1.45%				250			1mL					
	M11	BB		1&2		10,886,000	1.15%				250			1mL					

notes

Priority of application of derivative proceeds:

1. *Cover Losses*
2. *Build OC*
3. *Pay Basis Risk Shortfall*
4. *Pay Deffered Amounts*

Or describe below:

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	908,288,000.00	Y	N		9/28/2006	10/25/2006
	2	N/A	5.40% Strike Rate	900,248,678.02	Y	N		10/25/2006	11/25/2006
	3	N/A	5.40% Strike Rate	890,921,270.68	Y	N		11/25/2006	12/25/2006
	4	N/A	5.40% Strike Rate	880,128,622.38	Y	N		12/25/2006	1/25/2007
	5	N/A	5.40% Strike Rate	867,385,559.28	Y	N		1/25/2007	2/25/2007
	6	N/A	5.40% Strike Rate	852,369,318.27	Y	N		2/25/2007	3/25/2007
	7	N/A	5.40% Strike Rate	835,737,774.09	Y	N		3/25/2007	4/25/2007
	8	N/A	5.40% Strike Rate	817,314,740.53	Y	N		4/25/2007	5/25/2007
	9	N/A	5.40% Strike Rate	796,723,057.90	Y	N		5/25/2007	6/25/2007
	10	N/A	5.40% Strike Rate	774,148,103.28	Y	N		6/25/2007	7/25/2007
	11	N/A	5.40% Strike Rate	748,730,926.47	Y	N		7/25/2007	8/25/2007
	12	N/A	5.40% Strike Rate	722,578,121.20	Y	N		8/25/2007	9/25/2007
	13	N/A	5.40% Strike Rate	696,568,682.53	Y	N		9/25/2007	10/25/2007
	14	N/A	5.40% Strike Rate	671,113,104.58	Y	N		10/25/2007	11/25/2007
	15	N/A	5.40% Strike Rate	646,165,464.28	Y	N		11/25/2007	12/25/2007
	16	N/A	5.40% Strike Rate	621,825,965.33	Y	N		12/25/2007	1/25/2008
	17	N/A	5.40% Strike Rate	597,964,065.15	Y	N		1/25/2008	2/25/2008
	18	N/A	5.40% Strike Rate	572,684,533.52	Y	N		2/25/2008	3/25/2008
	19	N/A	5.40% Strike Rate	545,383,370.75	Y	N		3/25/2008	4/25/2008
	20	N/A	5.40% Strike Rate	512,873,179.10	Y	N		4/25/2008	5/25/2008
	21	N/A	5.40% Strike Rate	482,370,732.86	Y	N		5/25/2008	6/25/2008
	22	N/A	5.40% Strike Rate	453,688,907.20	Y	N		6/25/2008	7/25/2008
	23	N/A	5.40% Strike Rate	426,599,201.97	Y	N		7/25/2008	8/25/2008
	24	N/A	5.40% Strike Rate	400,692,481.83	Y	N		8/25/2008	9/25/2008
	25	5.150%	1MLIB	376,091,470.85	Y	Y		9/25/2008	10/25/2008
	26	5.150%	1MLIB	352,994,284.59	Y	Y		10/25/2008	11/25/2008
	27	5.150%	1MLIB	331,380,271.10	Y	Y		11/25/2008	12/25/2008
	28	5.150%	1MLIB	311,166,783.76	Y	Y		12/25/2008	1/25/2009
	29	5.150%	1MLIB	291,734,445.23	Y	Y		1/25/2009	2/25/2009
	30	5.150%	1MLIB	274,060,278.08	Y	Y		2/25/2009	3/25/2009
	31	5.150%	1MLIB	261,229,499.41	Y	Y		3/25/2009	4/25/2009
	32	5.150%	1MLIB	248,979,986.29	Y	Y		4/25/2009	5/25/2009
	33	5.150%	1MLIB	237,282,265.09	Y	Y		5/25/2009	6/25/2009
	34	5.150%	1MLIB	226,108,566.68	Y	Y		6/25/2009	7/25/2009
	35	5.150%	1MLIB	215,432,640.28	Y	Y		7/25/2009	8/25/2009
	36	5.150%	1MLIB	205,232,644.54	Y	Y		8/25/2009	9/25/2009
	37	5.150%	1MLIB	195,484,293.60	Y	Y		9/25/2009	10/25/2009
	38	5.150%	1MLIB	195,484,293.60	Y	Y		10/25/2009	11/25/2009
	39	5.150%	1MLIB	195,484,293.60	Y	Y		11/25/2009	12/25/2009
	40	5.150%	1MLIB	190,757,919.64	Y	Y		12/25/2009	1/25/2010
	41	5.150%	1MLIB	183,991,278.68	Y	Y		1/25/2010	2/25/2010
	42	5.150%	1MLIB	177,466,823.85	Y	Y		2/25/2010	3/25/2010
	43	5.150%	1MLIB	171,175,871.15	Y	Y		3/25/2010	4/25/2010
	44	5.150%	1MLIB	165,109,286.30	Y	Y		4/25/2010	5/25/2010
	45	5.150%	1MLIB	159,259,016.90	Y	Y		5/25/2010	6/25/2010
	46	5.150%	1MLIB	153,617,305.33	Y	Y		6/25/2010	7/25/2010
	47	5.150%	1MLIB	148,176,670.63	Y	Y		7/25/2010	8/25/2010
	48	5.150%	1MLIB	142,930,005.42	Y	Y		8/25/2010	9/25/2010
	49	5.150%	1MLIB	137,870,444.03	Y	Y		9/25/2010	10/25/2010
	50	5.150%	1MLIB	132,991,066.41	Y	Y		10/25/2010	11/25/2010
	51	5.150%	1MLIB	128,285,415.26	Y	Y		11/25/2010	12/25/2010
	52	5.150%	1MLIB	123,747,266.55	Y	Y		12/25/2010	1/25/2011
	53	5.150%	1MLIB	119,370,622.13	Y	Y		1/25/2011	2/25/2011
	54	5.150%	1MLIB	115,149,732.77	Y	Y		2/25/2011	3/25/2011
	55	5.150%	1MLIB	111,079,064.36	Y	Y		3/25/2011	4/25/2011
	56	5.150%	1MLIB	107,153,152.78	Y	Y		4/25/2011	5/25/2011
	57	5.150%	1MLIB	103,366,499.26	Y	Y		5/25/2011	6/25/2011
	58	5.150%	1MLIB	99,714,001.67	Y	Y		6/25/2011	7/25/2011
	59	5.150%	1MLIB	96,189,904.32	Y	Y		7/25/2011	8/25/2011
	60	5.150%	1MLIB	92,788,276.18	Y	Y		8/25/2011	9/25/2011
	61	5.150%	1MLIB	89,504,244.87	Y	Y		9/25/2011	10/25/2011
	62	5.150%	1MLIB	0.00	Y	Y		10/25/2011	11/25/2011

DATE: 09/25/2006

CMLTI 2006-NC2 Final

ANALYST	
TECH	
AA	
CHAIR	

Total pool				
Loans:	4499			
Balance:	$ 946,626,439			
	FF	LS	LC	Rounded
AAA	0.00%	64.76%	29.97%	
AA+	0.00%	59.37%	25.58%	
AA	0.00%	56.66%	21.12%	
AA-	0.00%	55.22%	19.35%	
A+	0.00%	52.72%	17.35%	
A	0.00%	51.28%	15.72%	
A-	0.00%	49.85%	14.39%	
BBB+	0.00%	48.94%	13.12%	
BBB	0.00%	48.03%	11.99%	
BBB-	0.00%	47.27%	10.61%	
BB+	0.00%	46.51%	9.16%	
BB	0.00%	46.13%	7.82%	
BB-	0.00%	45.76%	6.72%	
B+	0.00%	45.38%	5.65%	
B	0.00%	45.00%	4.59%	
B-	0.00%	44.24%	3.53%	

4499
946626438.6

Fixed

First Liens (LTV <=95)			
Loans:	836		73.97%
Balance:	$ 140,389,259		
	FF	LS	LC
AAA	34.69%	49.47%	17.16%
AA+	32.76%	43.93%	14.39%
AA	28.11%	41.26%	11.60%
AA-	26.48%	39.85%	10.55%
A+	24.99%	37.36%	9.33%
A	23.32%	35.98%	8.39%
A-	22.00%	34.61%	7.62%
BBB+	20.41%	33.79%	6.90%
BBB	19.00%	32.98%	6.26%
BBB-	16.96%	32.41%	5.50%
BB+	14.73%	31.85%	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%	30.73%	2.10%
B-	4.96%	30.18%	1.50%

Second Liens			
Loans:	631		26.03%
Balance:	$ 49,406,566		
	FF	LS	LC
AAA	38.75%	100.00%	38.75%
AA+	33.59%	100.00%	33.59%
AA	28.43%	100.00%	28.43%
AA-	26.55%	100.00%	26.55%
A+	24.66%	100.00%	24.66%
A	22.78%	100.00%	22.78%
A-	21.19%	100.00%	21.19%
BBB+	19.59%	100.00%	19.59%
BBB	18.00%	100.00%	18.00%
BBB-	16.38%	100.00%	16.38%
BB+	14.76%	100.00%	14.76%
BB	13.14%	100.00%	13.14%
BB-	12.16%	100.00%	12.16%
B+	11.18%	100.00%	11.18%
B	10.20%	100.00%	10.20%
B-	9.22%	100.00%	9.22%

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:	1467			100.00%
Balance:	$ 189,795,826			20.05%
	FF	LS	LC	Rounded
AAA	36.73%	62.63%	22.78%	23.00%
AA+	33.32%	58.53%	19.39%	19.50%
AA	28.74%	56.55%	15.98%	16.25%
AA-	26.57%	55.51%	14.72%	14.75%
A+	25.16%	53.66%	13.32%	13.50%
A	23.27%	52.64%	12.13%	12.25%
A-	21.79%	51.63%	11.15%	11.25%
BBB+	20.09%	51.03%	10.20%	10.25%
BBB	18.84%	50.42%	9.32%	9.50%
BBB-	17.00%	50.01%	8.33%	8.50%
BB+	14.92%	49.59%	7.31%	7.40%
BB	12.96%	49.38%	6.33%	6.40%
BB-	11.59%	49.18%	5.62%	5.70%
B+	10.21%	48.97%	4.91%	5.00%
B	8.82%	48.76%	4.21%	4.30%
B-	7.24%	48.35%	3.51%	3.50%

ARMs

First Liens (LTV <= 95)			
Loans:	3032		100.00%
Balance:	$ 756,830,613		
	FF	LS	LC
AAA	48.66%	65.30%	31.77%
AA+	45.53%	59.58%	27.13%
AA	39.52%	56.69%	22.41%
AA-	37.20%	55.14%	20.51%
A+	34.98%	52.48%	18.35%
A	32.63%	50.94%	16.62%
A-	30.78%	49.40%	15.20%
BBB+	28.62%	48.41%	13.85%
BBB	26.70%	47.43%	12.66%
BBB-	24.00%	46.59%	11.18%
BB+	21.04%	45.74%	9.63%
BB	18.07%	45.32%	8.19%
BB-	15.59%	44.90%	7.00%
B+	13.11%	44.47%	5.83%
B	10.64%	44.05%	4.69%
B-	8.20%	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:	3032			100%
Balance:	$ 756,830,613			79.95%
	FF	LS	LC	Rounded
AAA	48.62%	65.30%	31.77%	31.75%
AA+	45.32%	59.58%	27.13%	27.00%
AA	39.69%	56.69%	22.41%	22.50%
AA-	37.18%	55.14%	20.51%	20.50%
A+	34.78%	52.48%	18.35%	18.25%
A	32.39%	50.94%	16.62%	16.50%
A-	30.87%	49.40%	15.20%	15.25%
BBB+	28.40%	48.41%	13.85%	13.75%
BBB	26.88%	47.43%	12.66%	12.75%
BBB-	24.15%	46.59%	11.18%	11.25%
BB+	20.99%	45.74%	9.63%	9.60%
BB	18.09%	45.32%	8.19%	8.20%
BB-	15.59%	44.90%	7.00%	7.00%
B+	13.04%	44.47%	5.83%	5.80%
B	10.67%	44.05%	4.69%	4.70%
B-	8.10%	43.21%	3.54%	3.50%

ENTER DEAL INFORMATION			
Shelf (choose from drop down):	CMLTI	Series Info ("4", "AR6", "FA9" etc.)	NC2
Pool type (choose v1, Final, Bid etc):	Final		
Series (choose 2005 or 2006):	2006	If 'break-out', enter % of pool:	
		Will you provide rounded LCs for this CES pool alone?	No

This deal is classified as #VALUE!

	Balance	$	49,406,566.17
	Loans	(Fixed Only)	631
	FF	LS	LC
AAA	39.49%	100.00%	39.49%
AA+	34.23%	100.00%	34.23%
AA	28.97%	100.00%	28.97%
AA-	27.05%	100.00%	27.05%
A+	25.13%	100.00%	25.13%
A	23.21%	100.00%	23.21%
A-	21.59%	100.00%	21.59%
BBB+	19.97%	100.00%	19.97%
BBB	18.35%	100.00%	18.35%
BBB-	16.70%	100.00%	16.70%
BB+	15.05%	100.00%	15.05%
BB	13.40%	100.00%	13.40%
BB-	12.39%	100.00%	12.39%
B+	11.38%	100.00%	11.38%
B	10.38%	100.00%	10.38%
B-	9.37%	100.00%	9.37%

94.00

Date:	25-Sep-06

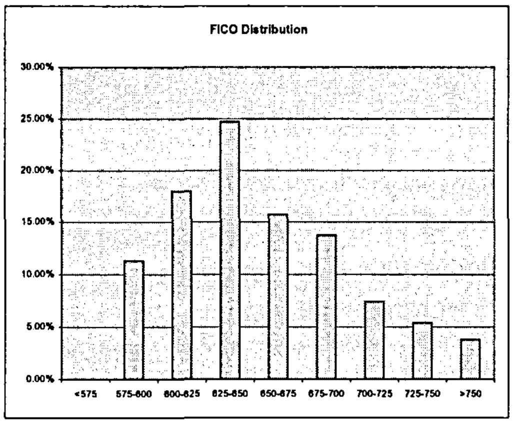
Summary Statistics	
WA FICO:	#VALUE!
WA CLTV:	#VALUE!
WA Oterm:	#VALUE!
WAC:	#VALUE!
WA Jr Ratio:	#VALUE!

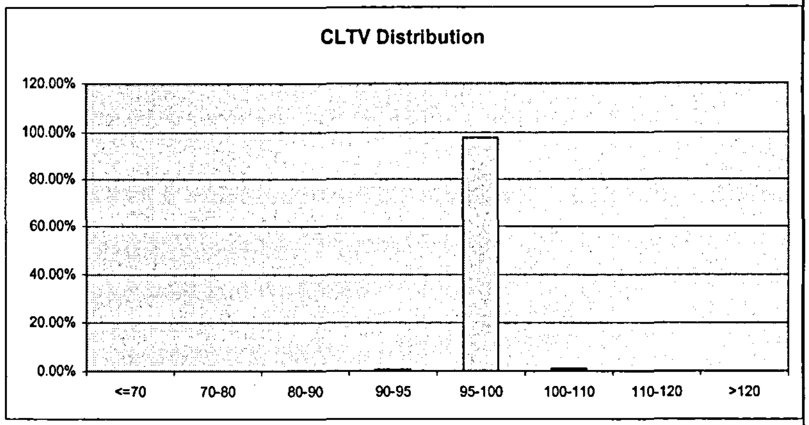
4.84% 0.820487
0.039619651 0.849445

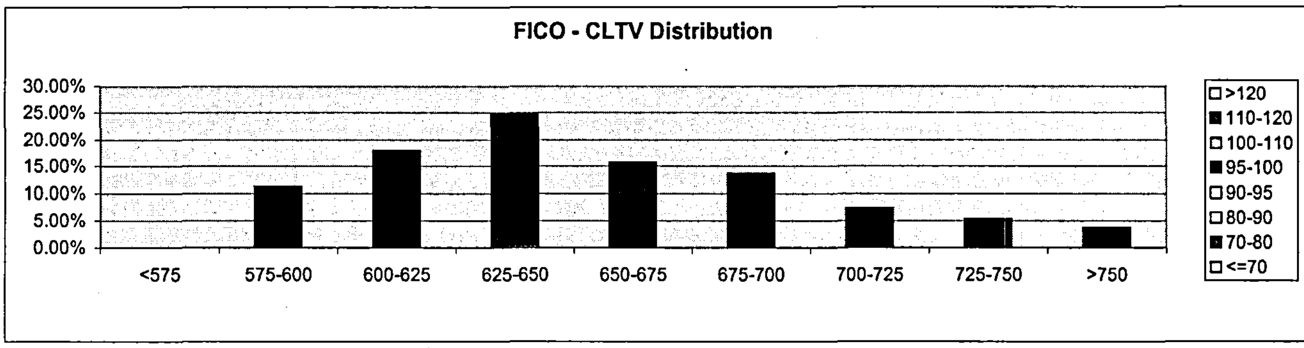
	<=70	70-80	80-90	90-95	95-100	100-110	110-120	>120	
<575	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
575-600	0.00%	0.00%	0.00%	0.00%	10.82%	0.46%	0.00%	0.00%	11.28%
600-625	0.00%	0.00%	0.16%	0.16%	17.57%	0.14%	0.00%	0.00%	18.04%
625-650	0.00%	0.00%	0.00%	0.46%	23.92%	0.33%	0.00%	0.00%	24.71%
650-675	0.00%	0.00%	0.00%	0.00%	15.72%	0.00%	0.00%	0.00%	15.72%
675-700	0.00%	0.00%	0.00%	0.00%	13.73%	0.00%	0.00%	0.00%	13.73%
700-725	0.00%	0.00%	0.00%	0.00%	7.30%	0.08%	0.00%	0.00%	7.38%
725-750	0.00%	0.00%	0.00%	0.20%	5.02%	0.15%	0.00%	0.00%	5.37%
>750	0.00%	0.00%	0.00%	0.00%	3.77%	0.00%	0.00%	0.00%	3.77%
	0.00%	0.00%	0.16%	0.82%	97.85%	1.17%	0.00%	0.00%	100.00%

STATISTICS				
LoanPurp	Loans		Balance	% of pool
Cash-out	109	$	9,945,784	20.13%
Term	7	$	433,041	0.88%
Purchase	515	$	39,027,741	78.99%
PropType	Loans		Balance	% of pool
Single	397	$	31,849,848	64.46%
PUD	136	$	9,843,040	19.92%
Two	46	$	4,232,533	8.57%
Three-Four	0	$	-	0.00%
Condo	52	$	3,481,146	7.05%
Manuf. Hou.	0	$	-	0.00%
Mixed Use	0	$	-	0
Loan Type	Loans		Balance	% of pool
ARMs	0	$	-	0
2/1 and 2/6	0	$	-	0
3/1 and 3/6	0	$	-	0
5/1 and 5/6	0	$	-	0
7/1 and 7/6	0	$	-	0
10/1 and 10/6	0	$	-	0

DocType	Loans		Balance	%
Z	146	$	9,595,928	19.42%
S	0	$	-	0.00%
Y	192	$	14,154,518	28.65%
X	20	$	1,644,627	3.33%
V	273	$	24,011,493	48.60%
C	0	$	-	0.00%
OccType	Loans		Balance	%
Primary	562	$	45,177,138	91.44%
Second	68	$	4,133,479	8.37%
Investor	1	$	95,949	0.19%
Appr Type	Loans		Balance	%
Full	0		0	0.00%
AVM	0		0	0.00%
None	0		0	0.00%







COMPARE (Pull down)				CURRENT
DATA SUMMARY				
Balance	#VALUE!	#VALUE!	#VALUE!	$ 49,406,566
Loans	#VALUE!	#VALUE!	#VALUE!	631
WA FICO	#VALUE!	#VALUE!	#VALUE!	#VALUE!
WA CLTV	#VALUE!	#VALUE!	#VALUE!	#VALUE!
Y Doc	#VALUE!	#VALUE!	#VALUE!	28.65%
Z Doc	#VALUE!	#VALUE!	#VALUE!	19.42%
Purchase	#VALUE!	#VALUE!	#VALUE!	78.99%
Cash Out	#VALUE!	#VALUE!	#VALUE!	20.13%
SFD + PUD	#VALUE!	#VALUE!	#VALUE!	84.39%

LOSS COVERAGE

	0	0	0	CURRENT	Rounded	Committee
AAA	#VALUE!	#VALUE!	#VALUE!	39.49		
AA+	#VALUE!	#VALUE!	#VALUE!	34.23		
AA	#VALUE!	#VALUE!	#VALUE!	28.97		
AA-	#VALUE!	#VALUE!	#VALUE!	27.05		
A+	#VALUE!	#VALUE!	#VALUE!	25.13		
A	#VALUE!	#VALUE!	#VALUE!	23.21		
A-	#VALUE!	#VALUE!	#VALUE!	21.59		
BBB+	#VALUE!	#VALUE!	#VALUE!	19.97		
BBB	#VALUE!	#VALUE!	#VALUE!	18.35		
BBB-	#VALUE!	#VALUE!	#VALUE!	16.70		
BB+	#VALUE!	#VALUE!	#VALUE!	15.05		
BB	#VALUE!	#VALUE!	#VALUE!	13.40		
BB-	#VALUE!	#VALUE!	#VALUE!	12.39		
B+	#VALUE!	#VALUE!	#VALUE!	11.38		
B	#VALUE!	#VALUE!	#VALUE!	10.38		
B-	#VALUE!	#VALUE!	#VALUE!	9.37		
Rounded AAA	#VALUE!	#VALUE!	#VALUE!			
Rounded BBB	#VALUE!	#VALUE!	#VALUE!			

Analyst ____________

Tech ____________

Alt Att ____________

Chair ____________

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
Final Total [ARMs]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v2 total [ARMs]

09-25-2006
06:00:02 PM

FINAL

POOL/PORTFOLIO LOSS COVERAGE SUMMARY REPORT

	'AAA'	
Weighted Average Foreclosure Frequency	48.66	*48.63*
Loss Severity	65.30	*65.30*
Net Loss Coverage	**31.77**	
Pool Size Factor	1.00 (x)	
Total Loss Coverage	**31.77**	*31.76*

Pool Modified Date - 09/25/2006

Total Analyzed Balance $ 756,830,612.99
758,340,843.24

Total Loans in Pool	3,032	*3,037*
Total Loans with FATAL Errors	0	*0*
Total Loans with Assumptions	0	*0*
Total Loans Analyzed	3,032	*3,037*

Rating Category		Total LC	Total WAFF	Total LS
'AAA'	*31.76*	31.77	48.66	65.30
'AA+'	*27.11*	27.13	45.53	59.58
'AA'	*22.39*	22.41	39.52	56.69
'AA-'	*20.50*	20.51	37.20	55.14
'A+'	*18.34*	18.35	34.98	52.48
'A'	*16.61*	16.62	32.63	50.94
'A-'	*15.19*	15.20	30.78	49.40
'BBB+'	*13.84*	13.85	28.62	48.41
'BBB'	*12.65*	12.66	26.70	47.43
'BBB-'	*11.17*	11.18	24.00	46.59
'BB+'	*9.62*	9.63	21.04	45.74
'BB'	*8.18*	8.19	18.07	45.32
'BB-'	*6.99*	7.00	15.59	44.90
'B+'	*5.83*	5.83	13.11	44.47
'B'	*4.68*	4.69	10.64	44.05
'B-'	*3.53*	3.53	8.18	43.21

Range of Expected Loss

3.52 % <----------> 5.86 %

$ 26,602,640.03 <----------> $ 44,337,733.39

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%]	382,320.34	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	7,568,306.13	1.000
2 x Largest Loan Balance	3,000,000.00	0.396
Largest Balance in CA Zip - 94509	2,373,856.54	0.314
Minimum	3,784,153.06	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
Final Total [ARMs]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v2 total [ARMs]

09-25-2006
06:00:04 PM

FINAL

POOL/PORTFOLIO LOSS COVERAGE SUMMARY REPORT (Without Factors)

	'AAA'	
Weighted Average Foreclosure Frequency	48.66	*48.63*
Loss Severity	65.30	*65.30*
Net Loss Coverage	**31.77**	
Pool Size Factor	1.00 (x)	
Total Loss Coverage	**31.77**	*31.76*

Pool Modified Date - 09/25/2006

Total Analyzed Balance $ 756,830,612.99
758,340,843.24

Total Loans in Pool	3,032	*3,037*
Total Loans with FATAL Errors	0	*0*
Total Loans with Assumptions	0	*0*
Total Loans Analyzed	3,032	*3,037*

Rating Category		Total LC	Total WAFF	Total LS
'AAA'	*31.76*	31.77	48.66	65.30
'AA+'	*27.11*	27.13	45.53	59.58
'AA'	*22.39*	22.41	39.52	56.69
'AA-'	*20.50*	20.51	37.20	55.14
'A+'	*18.34*	18.35	34.98	52.48
'A'	*16.61*	16.62	32.63	50.94
'A-'	*15.19*	15.20	30.78	49.40
'BBB+'	*13.84*	13.85	28.62	48.41
'BBB'	*12.65*	12.66	26.70	47.43
'BBB-'	*11.17*	11.18	24.00	46.59
'BB+'	*9.62*	9.63	21.04	45.74
'BB'	*8.18*	8.19	18.07	45.32
'BB-'	*6.99*	7.00	15.59	44.90
'B+'	*5.83*	5.83	13.11	44.47
'B'	*4.68*	4.69	10.64	44.05
'B-'	*3.53*	3.53	8.18	43.21

Range of Expected Loss

3.52 % <----------> 5.86 %

$ 26,602,640.03 <----------> $ 44,337,733.39

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%]	382,320.34	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	7,568,306.13	1.000
2 x Largest Loan Balance	3,000,000.00	0.396
Largest Balance in CA Zip - 94509	2,373,856.54	0.314
Minimum	3,784,153.06	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
Final Total [ARMs]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v2 total [ARMs]

09-25-2006
06:00:07 PM

FINAL

POOL/PORTFOLIO CHARACTERISTICS SUMMARY REPORT (Total Pool)

		758,340,843.24	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 3,032	*3,037*	Total	756,830,612.99	51		*8.34*	*81.04*	*81.00*	*418.12*	*416.81*
Total Loans Analyzed 3,032	*3,037*	(W) Avg.	249,614.32			8.34	81.04	81.00	418.02	416.70
		High	1,500,000.00	CA	32.57	12.40	95.00	95.00	480.00	479.19
Pool Modified Date - 09/25/2006		Low	47,675.01			5.50	17.86	17.84	360.00	354.16

		Number of Loans	Balance ($)	Balance % of Total	
BALANCE	0 < Bal <= $100,000	433	32,778,674.61	4.33	*4.34*
	$100,000 < Bal <= $150,000	538	67,321,128.10	8.90	*8.89*
	$150,000 < Bal <= $200,000	460	81,010,673.36	10.70	*10.68*
	$200,000 < Bal <= $417,000	1,170	331,881,138.75	43.85	*43.84*
	$417,000 < Bal <= $600,000	300	147,208,964.55	19.45	*19.41*
	$600,000 < Bal <= $1,000,000	122	86,039,145.25	11.37	*11.44*
	$1,000,000 < Bal	9	10,590,888.37	1.40	*1.40*
SEASONING	Under 1 Year	3,032	756,830,612.99	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	1,645	390,920,506.08	51.65	*51.56*
	Over 30 Years	1,387	365,910,106.91	48.35	*48.44*
	Balloons	0			
	Unknown	0			
SELF EMPLOYED BORROWER	Yes	838	263,285,601.04	34.79	*34.72*
	No	2,194	493,545,011.95	65.21	*65.28*

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)	1,126	321,220,846.39	42.44	*42.48*
X- 11 Months Or Less Employment/Income Verification	42	14,119,515.41	1.87	*1.86*
Y - 12 To 23 Months Employment/Income Verification	993	235,853,608.55	31.16	*31.16*
S - Streamline (Only for an S&P Approved Streamlined Refinance Program)	0			
Z - 24 Months Or More Employment/Income Verification	870	185,465,765.35	24.51	*24.47*
Unknown	0			
Assets Not Verified				
C - No Employment / Income Verification	0			
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
1,086	80.36	99.68	35.82

All data in this report refers to Analyzed Loans

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
Final Total [ARMs]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v2 total [ARMs]

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Total Loans in Pool 3,032
Total Loans Analyzed 3,032

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

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	*0.04*	1.00	0.000	
Subtotal		2	280,707.67	0.04	*0.04*		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	6,919,718.14	0.91	*0.91*	0.60	0.005	
RG2	> 0	13	3,023,179.37	0.40	*0.40*	0.80	0.003	
RG3	> 0	109	30,766,835.57	4.07	*4.06*	0.85	0.035	
RG4	> 0	359	105,708,142.36	13.97	*13.94*	0.95	0.133	
RG5	> 0	1,039	270,755,276.14	35.77	*35.85*	1.00	0.358	
RG6	> 0	361	84,978,845.40	11.23	*11.21*	1.25	0.140	
RG7	> 0	494	118,382,652.49	15.64	*15.61*	2.00	0.313	
RG8	> 0	239	52,610,259.63	6.95	*6.98*	3.00	0.209	
RG9	> 0	221	48,895,860.69	6.46	*6.45*	3.50	0.226	
RG10	> 0	162	34,509,135.53	4.56	*4.56*	4.50	0.205	
Subtotal		3,030	756,549,905.32	99.96	*99.96*		1.627	*1.627*
Total for All Loans:		3,032	756,830,612.99	100.00	*100.00*		1.627	*1.627*

FICO SCORE	% of Pool		FICO SCORE	% of Pool	
< 300	0.00	*0.00*	651-675	12.36	*12.46*
300-500	0.19	*0.20*	676-700	8.35	*8.33*
501-550	13.32	*13.34*	701-725	4.51	*4.51*
551-600	21.67	*21.63*	726-750	3.39	*3.38*
601-625	18.06	*18.03*	751-850	1.64	*1.64*
626-650	16.50	*16.48*	> 850	0.00	*0.00*
Average FICO score:	612.64	*612.61*	WA FICO score:	621.74	*621.73*

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
Final Total [ARMs]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v2 total [ARMs]

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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	30.31	2.46	4.29	2.39			40.87	
2 Family etc.	0.03		0.09	0.04	4.69	0.22	0.55	0.23			5.84	
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	35.01	2.75	5.13	2.72			47.18	
Ownership: INVESTOR												
SFR etc.			0.11	0.05	0.24	0.13	1.66	1.04			3.23	
2 Family etc.				0.05	0.11	0.04	0.69	0.37			1.26	
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	2.37	1.46			4.66	
Ownership: SECOND												
SFR etc.					1.18	0.08	0.19	0.12			1.57	
2 Family etc.					0.56		0.10				0.65	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for SECOND					1.73	0.08	0.29	0.12			2.22	
Total for PURCHASE, R/T Refinance	0.11	0.24	0.72	0.74	37.09	3.07	7.79	4.29			54.06	*54.10*
Loan Purpose: CASH OUT Refinance												
Ownership: PRIMARY												
SFR etc.	1.17	1.93	4.86	3.90	7.80	7.33	8.34	3.72			39.04	
2 Family etc.	0.16	0.27	0.35	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	2.23	5.27	4.37	8.67	7.84	8.78	4.11			42.59	
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	0.58	0.58	0.67	0.21			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			0.68	
Total for CASH OUT Refinance	1.36	2.47	5.39	4.77	9.38	8.51	9.70	4.35			45.94	*45.90*
Total for LTV CATEGORY	1.48	2.71	6.11	5.51	46.47	11.58	17.49	8.65			100.00	
	1.48	*2.70*	*6.10*	*5.54*	*46.51*	*11.56*	*17.48*	*8.63*			*100.00*	

Total for Loan Purpose - PURCHASE: 45.15 *45.18* **RATE/TERM:** 8.91 *8.92* **CASH-OUT:** 45.94 *45.90* **Unknown:** 0.00 *0.00*

Total for Ownership - PRIMARY: 89.77 *89.76* **INVESTOR:** 7.34 *7.35* **SECOND:** 2.90 *2.89* **Unknown:** 0.00 *0.00*

Total for Property Type - SFR etc: 86.81 *86.83* **2 Family etc:** 11.28 *11.26* **3-4 Family etc:** 1.87 *1.87* **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
Final Total [ARMs]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v2 total [ARMs]

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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	30.31	2.46	4.29	2.39			40.87	
2 Family etc.	0.03		0.09	0.04	4.69	0.22	0.55	0.23			5.84	
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	35.01	2.75	5.13	2.72			47.18	
Ownership: INVESTOR												
SFR etc.			0.11	0.05	0.24	0.13	1.66	1.04			3.23	
2 Family etc.				0.05	0.11	0.04	0.69	0.37			1.26	
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	2.37	1.46			4.66	
Ownership: SECOND												
SFR etc.					1.18	0.08	0.19	0.12			1.57	
2 Family etc.					0.56		0.10				0.65	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for SECOND					1.73	0.08	0.29	0.12			2.22	
Total for PURCHASE, R/T Refinance	0.11	0.24	0.72	0.74	37.09	3.07	7.79	4.29			54.06	*54.10*
Loan Purpose: CASH OUT Refinance												
Ownership: PRIMARY												
SFR etc.	1.17	1.93	4.86	3.90	7.80	7.33	8.34	3.72			39.04	
2 Family etc.	0.16	0.27	0.35	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	2.23	5.27	4.37	8.67	7.84	8.78	4.11			42.59	
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	0.58	0.58	0.67	0.21			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			0.68	
Total for CASH OUT Refinance	1.36	2.47	5.39	4.77	9.38	8.51	9.70	4.35			45.94	*45.90*
Total for LTV CATEGORY	1.48	2.71	6.11	5.51	46.47	11.58	17.49	8.65			100.00	
	1.48	*2.70*	*6.10*	*5.54*	*46.51*	*11.56*	*17.48*	*8.63*			*100.00*	

Total for Loan Purpose - PURCHASE: 45.15 *45.18* **RATE/TERM:** 8.91 *8.92* **CASH-OUT:** 45.94 *45.90* **Unknown:** 0.00 *0.00*

Total for Ownership - PRIMARY: 89.77 *89.76* **INVESTOR:** 7.34 *7.35* **SECOND:** 2.90 *2.89* **Unknown:** 0.00 *0.00*

Total for Property Type - SFR etc: 86.81 *86.83* **2 Family etc:** 11.28 *11.26* **3-4 Family etc:** 1.87 *1.87* **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	504	13.54	102,457,862.66	80.11	8.36	6.22	418.13	416.52
21 2/1 ARM	2,034	63.48	480,468,384.50	80.96	8.51	6.22	438.99	437.69
27 3/1 or 3/6 mos. ARM(IO)	77	3.61	27,323,190.56	81.04	7.67	6.09	360.00	358.40
31 2/1 or 2/6 mos. ARM(IO)	417	19.37	146,581,175.27	81.95	7.87	6.07	360.00	357.96

Loan Type	$ Balance % of Total	Balance($)
17 3/1 or 3/6 mos. ARM	*13.65*	*103,499,465.60*
21 2/1 ARM	*63.42*	*480,921,723.87*
27 3/1 or 3/6 mos. ARM(IO)	*3.57*	*27,095,940.64*
31 2/1 or 2/6 mos. ARM(IO)	*19.36*	*146,823,713.13*

ARM NEGAM Summary

Loans w/o NEGAM	3,032	100.00	756,830,612.99
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.)
21	2/1 ARM	7	1,112,082.82	0.15	1.0000	1.0000	6.0000	6
21	2/1 ARM	143	36,050,946.86	4.76	1.5000	1.5000	7.0000	6
21	2/1 ARM	1884	443,305,354.82	58.57	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	0.32	1.5000	1.5000	7.0000	6
17	3/1 or 3/6 mos. ARM	487	99,590,654.81	13.16	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)	75	26,491,470.56	3.50	2.0000	1.5000	7.0000	6
31	2/1 or 2/6 mos. ARM(IO)	88	43,216,047.68	5.71	1.5000	1.5000	7.0000	6
31	2/1 or 2/6 mos. ARM(IO)	329	103,365,127.59	13.66	2.0000	1.5000	7.0000	6

<u>Total Number of FIXED/ARM Loans:</u> 3,032

<u>Total FIXED/ARM Balance:</u> 756,830,612.99

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

The above analysis is based upon the input data, which data may be obsolete, inaccurate or incomplete, and Standard & Poor's may apply other requirements to a transaction involving the loans analyzed. Ratings requirements are subject to change. The information contained herein does not indicate that Standard & Poor's 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. House price movements used in calculating the S&P Housing Volatility Index, and to update LTVs in seasoned loans, are obtained from the Office of Federal Housing Enterprise Oversight (OFHEO), an agency of the U.S. Federal Government.

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
Final Total [ARMs]

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

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MORTGAGE INSURANCE COVERAGE SUMMARY REPORT

Total Loans in Pool 3,032
Total Loans Analyzed 3,032

Company		Number of Loans		Balance ($)	Balance % of Total	
00	No MI	3,032		756,830,612.99	100.00	
	Unknown MI Code	0				
	Total	3,032		756,830,612.99	100.00	
	No MI & Unknown MI Code					
	Original 1st/Combined LTV <= 80	1,916		471,345,775.09	62.28	*62.32*
	Original 1st/Combined LTV > 80	1,116		285,484,837.90	37.72	*37.68*
	Adjusted 1st/Combined LTV <= 80	1,916		471,345,775.09	62.28	*62.32*
	Adjusted 1st/Combined LTV > 80	1,116		285,484,837.90	37.72	*37.68*
	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

STATES BY ORIGINATION REPORT

Total Loans in Pool 3,032
Total Loans Analyzed 3,032

	State	Number of Loans	Balance ($)	$ Balance % of Pool	Upto 2002	2003	2004	2005	2006	2007
1	CA	640	246,491,022.45	32.57					32.57	
2	FL	384	86,710,117.82	11.46					11.46	
3	NY	132	50,235,257.01	6.64					6.64	
4	NJ	108	31,511,885.42	4.16					4.16	
5	AZ	150	30,417,387.88	4.02					4.02	
6	MD	92	25,491,292.77	3.37					3.37	
7	TX	172	23,396,967.96	3.09					3.09	
8	NV	81	21,597,345.99	2.85					2.85	
9	IL	93	19,300,157.18	2.55					2.55	
10	MA	70	18,912,390.38	2.50					2.50	
11	VA	65	17,836,592.99	2.36					2.36	
12	WA	69	17,319,304.89	2.29					2.29	
13	PA	93	16,690,810.10	2.21					2.21	
14	GA	76	13,644,127.74	1.80					1.80	
15	MN	54	12,899,894.71	1.70					1.70	
16	CT	55	11,872,704.39	1.57					1.57	
17	HI	26	9,806,572.52	1.30					1.30	
18	MI	76	9,569,443.89	1.26					1.26	
19	CO	47	9,197,811.71	1.22					1.22	
20	OR	36	8,871,149.28	1.17					1.17	
21	OH	64	6,864,258.78	0.91					0.91	
22	WI	41	6,277,634.54	0.83					0.83	
23	RI	24	6,091,014.65	0.80					0.80	
24	UT	23	5,692,404.02	0.75					0.75	
25	IN	45	5,432,823.12	0.72					0.72	
26	TN	36	4,355,435.95	0.58					0.58	
27	MO	36	4,289,998.57	0.57					0.57	
28	AR	27	3,395,499.37	0.45					0.45	
29	NH	17	3,246,668.89	0.43					0.43	
30	SC	17	3,164,351.41	0.42					0.42	
31	ID	14	2,850,664.47	0.38					0.38	
32	KS	11	2,254,442.63	0.30					0.30	
33	NC	11	2,202,586.17	0.29					0.29	
34	AL	20	2,165,991.59	0.29					0.29	
35	LA	10	1,826,885.37	0.24					0.24	
36	OK	13	1,605,930.95	0.21					0.21	
37	DC	7	1,596,701.55	0.21					0.21	
38	ME	10	1,593,096.14	0.21					0.21	
39	IA	13	1,494,563.58	0.20					0.20	
40	MS	16	1,396,804.27	0.18					0.18	
41	NE	15	1,366,393.40	0.18					0.18	
42	NM	9	1,335,540.61	0.18					0.18	
43	MT	6	845,591.15	0.11					0.11	
44	AK	4	804,348.01	0.11					0.11	

All data in this report refers to Analyzed Loans

STATES BY ORIGINATION REPORT

Total Loans in Pool 3,032
Total Loans Analyzed 3,032

	State	Number of Loans	Balance ($)	$ Balance % of Pool	Upto 2002	2003	2004	2005	2006	2007
45	KY	8	777,046.68	0.10					0.10	
46	DE	4	723,267.18	0.10					0.10	
47	SD	4	437,040.32	0.06					0.06	
48	WV	3	419,061.86	0.06					0.06	
49	WY	3	310,832.83	0.04					0.04	
50	ND	1	137,571.25	0.02					0.02	
51	VT	1	103,926.60	0.01					0.01	
		3,032	756,830,612.99	100.00	0.00	0.00	0.00	0.00	100.03	0.00

All data in this report refers to Analyzed Loans

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
Final Total [ARMs]

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TOP 10 STATE SUMMARY REPORT

	State	Balance % of Total	Number of Loans	State Total ($)		Balance ($)	Rate (%)	1st/Comb LTV (%)
1	CA	32.57	640	246,491,022.45	(W) Avg.	385,142.22	8.02	80.12
					High	1,232,500.00	11.00	95.00
					Low	82,930.95	5.50	28.14
2	FL	11.46	384	86,710,117.82	(W) Avg.	225,807.60	8.47	80.80
					High	895,999.99	12.40	95.00
					Low	49,943.13	5.85	25.00
3	NY	6.64	132	50,235,257.01	(W) Avg.	380,570.13	8.12	81.97
					High	1,000,000.00	10.44	95.00
					Low	49,979.36	5.88	25.00
4	NJ	4.16	108	31,511,885.42	(W) Avg.	291,776.72	8.57	81.31
					High	895,500.00	11.08	95.00
					Low	65,926.87	5.99	42.86
5	AZ	4.02	150	30,417,387.88	(W) Avg.	202,782.59	8.31	79.42
					High	712,454.17	11.15	95.00
					Low	54,917.95	5.63	30.26
6	MD	3.37	92	25,491,292.77	(W) Avg.	277,079.27	8.51	82.11
					High	850,000.00	10.43	95.00
					Low	67,465.37	6.35	42.52
7	TX	3.09	172	23,396,967.96	(W) Avg.	136,028.88	8.74	80.94
					High	998,313.40	11.50	95.00
					Low	49,915.22	6.20	33.48
8	NV	2.85	81	21,597,345.99	(W) Avg.	266,633.90	8.04	81.02
					High	839,395.07	10.20	95.00
					Low	101,918.52	6.45	39.69
9	IL	2.55	93	19,300,157.18	(W) Avg.	207,528.57	8.53	82.48
					High	742,362.39	10.63	95.00
					Low	50,918.98	5.63	47.69
10	MA	2.50	70	18,912,390.38	(W) Avg.	270,177.01	8.40	79.47
					High	666,614.85	10.55	95.00
					Low	73,470.76	6.65	30.85

All data in this report refers to Analyzed Loans

TOP 10 ZIP CODE SUMMARY REPORT

	Zip Code	State	Balance % of Total	Number of Loans	Zip Total ($)		Balance ($)	Rate (%)	1st/Comb LTV (%)
1	11434	NY	0.34	6	2,570,377.09	(W) Avg.	428,396.18	7.25	85.36
						High	547,909.41	8.75	90.00
						Low	372,000.00	6.03	80.00
2	94509	CA	0.31	5	2,373,856.54	(W) Avg.	474,771.31	8.52	86.23
						High	655,000.00	9.63	95.00
						Low	323,903.77	7.88	80.00
3	92882	CA	0.29	4	2,163,002.45	(W) Avg.	540,750.61	8.50	87.71
						High	806,434.59	9.48	95.00
						Low	419,410.03	7.93	80.00
4	92336	CA	0.28	5	2,125,642.47	(W) Avg.	425,128.49	7.61	80.20
						High	512,679.73	9.25	95.00
						Low	331,434.27	6.63	57.66
5	92503	CA	0.28	5	2,106,274.33	(W) Avg.	421,254.87	7.29	79.94
						High	719,780.43	8.28	85.00
						Low	303,895.81	6.50	74.23
6	92504	CA	0.27	4	2,013,319.12	(W) Avg.	503,329.78	8.28	81.76
						High	960,000.00	8.98	90.00
						Low	335,927.69	7.59	79.82
7	92553	CA	0.27	7	2,012,586.89	(W) Avg.	287,512.41	7.86	80.86
						High	360,000.00	8.55	90.00
						Low	247,927.39	7.28	75.00
8	07047	NJ	0.26	4	1,984,380.92	(W) Avg.	496,095.23	8.05	82.06
						High	598,310.38	8.30	90.00
						Low	412,000.00	7.65	75.83
9	91331	CA	0.26	5	1,948,431.20	(W) Avg.	389,686.24	7.78	86.78
						High	509,827.70	8.65	93.58
						Low	239,925.00	7.05	80.00
10	91356	CA	0.25	2	1,911,999.97	(W) Avg.	955,999.99	7.78	68.08
						High	1,140,000.00	8.35	80.00
						Low	771,999.97	7.40	60.00

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	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	1007861058	1,200,000.00	0.16	72.73	72.73	31	02	C	P	Y	CA
4	1007725875	1,200,000.00	0.16	63.93	63.93	31	01	C	P	Y	CA
5	1008202447	1,174,999.97	0.16	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

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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
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

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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
44	1008563100		RG7	151,927.61	0.02	126,505.42	83.27	95.00	94.96	17	01	C	P	V	CT
45	1008864516		RG9	370,377.11	0.04	308,394.51	83.27	89.28	89.25	21	06	C	P	Z	NJ
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

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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

* 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	0.62	27	4,657,148.82	172,486.99	42.72	42.69	7.24	402.02
10 < FF <= 15	6.91	244	52,328,375.16	214,460.55	63.41	63.35	7.85	427.29
15 < FF <= 20	10.83	303	81,952,858.07	270,471.48	75.57	75.53	7.86	425.40
20 < FF <= 25	20.79	600	157,333,282.96	262,222.14	79.17	79.14	8.03	420.62
25 < FF <= 30	9.54	240	72,230,213.57	300,959.22	80.60	80.58	7.98	391.46
30 < FF <= 35	3.87	133	29,302,804.45	220,321.84	81.24	81.17	8.22	394.24
35 < FF <= 40	3.87	139	29,313,789.07	210,890.57	78.78	78.74	8.38	411.05
40 < FF <= 45	3.64	126	27,567,628.17	218,790.70	80.72	80.69	8.34	402.58
45 < FF <= 50	2.06	66	15,609,495.04	236,507.50	83.86	83.83	8.58	427.41
50 < FF <= 60	5.61	179	42,460,475.28	237,209.36	84.11	84.07	8.69	412.63
60 < FF <= 70	7.08	221	53,582,424.37	242,454.41	85.38	85.34	8.68	426.03
70 < FF <= 80	7.14	226	54,002,282.64	238,948.15	87.52	87.48	8.76	426.19
80 < FF <= 90	6.77	220	51,272,926.54	233,058.76	88.82	88.78	8.93	424.60
90 < FF < 100	11.25	307	85,121,379.35	277,268.34	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	2,332,843.65	129,602.43	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	2,860,467.10	204,319.08	46.71	46.71	8.16	399.71
20 < LS <= 30	0.59	22	4,469,167.41	203,143.97	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	4.58	129	34,675,943.87	268,805.77	66.34	66.34	7.77	412.21
50 < LS <= 60	22.02	606	166,646,640.01	274,994.46	77.88	77.88	7.89	386.73
60 < LS	70.47	2,183	533,340,888.81	244,315.57	84.29	84.29	8.53	428.48
Loss Coverage *								
LC = 0	0.31	18	2,332,843.65	129,602.43	32.25	32.25	8.18	428.35
0 < LC <= 5	2.05	81	15,536,280.71	191,805.93	50.59	50.59	7.85	401.60
5 < LC <= 10	9.82	299	74,333,622.88	248,607.43	69.44	69.44	7.75	421.70
10 < LC	87.82	2,634	664,627,865.75	252,326.45	83.22	83.22	8.41	417.95

*** - 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	1.43				32.19	1.37
2	FL	0.09	1.03	0.81				11.37	1.25
3	NY	0.01	0.65	0.81				6.63	1.38
4	NJ	0.08	0.43	1.65				4.08	1.32
5	AZ	0.06	0.70	0.81				3.96	1.23
6	MD	0.02	0.46	0.81				3.35	1.16
7	TX	0.01	0.24	0.81				3.08	1.28
8	NV	0.02	0.33	0.81				2.83	1.21
9	IL	0.06	2.19	0.81				2.49	1.29
10	MA							2.50	1.48
11	VA	0.06	0.17	0.81				2.29	1.44
12	WA							2.29	1.51
13	PA							2.21	1.10
14	GA	0.02	6.11	0.81				1.79	1.37
15	MN							1.70	1.34
16	CT							1.57	1.21
17	HI	0.07	0.23	1.83				1.22	1.39
18	MI	0.01	0.32	0.81				1.25	1.27
19	CO							1.22	1.38
20	OR							1.17	1.71
21	OH							0.91	1.17
22	WI							0.83	1.28
23	RI							0.80	0.98
24	UT							0.75	1.46
25	IN	0.01		0.81				0.71	1.45
26	TN							0.58	1.19
27	MO							0.57	1.07
28	AR	0.01	4.52	1.83				0.43	1.10
29	NH							0.43	1.05
30	SC							0.42	1.45
31	ID							0.38	0.93
32	KS							0.30	1.60
33	AL							0.29	1.23
34	NC							0.29	1.11
35	LA							0.24	2.55
36	DC							0.21	0.90
37	ME							0.21	0.90
38	OK							0.21	1.15
39	IA							0.20	1.56
40	MS							0.18	0.95
41	NE	0.01		1.83				0.17	1.06

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	NM							0.18	0.90
43	AK							0.11	0.96
44	MT							0.11	0.95
45	DE							0.10	0.81
46	KY							0.10	0.98
47	SD							0.06	1.62
48	WV							0.06	1.24
49	WY							0.04	1.15
50	ND							0.02	0.81
51	VT							0.01	0.81
Total		0.92						99.09	

NOTE - HPI data is as of 12/2005

All data in this report refers to Analyzed Loans

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S&P HOUSING VOLATILITY INDEX REPORT

State	MSA	$ Balance % of Total	Adjustment to MVD (%)
AK			
	Anchorage	0.11	0
AL			
	Anniston-Oxford	0.01	0
	Birmingham-Hoover	0.08	0
	Dothan	0.05	0
	Florence-Muscle Shoals	0.01	0
	Huntsville	0.01	0
	Mobile	0.03	-2
	Montgomery	0.01	0
AR			
	Hot Springs	0.01	0
	Little Rock-North Little Rock	0.21	0
	Pine Bluff	0.01	0
AR-MO			
	Fayetteville-Springdale-Rogers	0.13	0
AR-OK			
	Fort Smith	0.02	0
AZ			
	Phoenix-Mesa-Scottdale	3.09	+2
	Prescott	0.12	+2
	Tucson	0.45	0
	Yuma	0.11	+2
CA			
	Bakersfield	0.75	+4
	Chico	0.13	+4
	El Centro	0.18	+4
	Fresno	0.60	+4
	Hanford-Corcoran	0.06	+4
	Los Angeles-Long Beach-Glendale	10.11	+4
	Madera	0.07	+4
	Merced	0.25	+4
	Modesto	0.45	+4
	Oakland-Fremont-Hayward	1.95	+4
	Oxnard-Thousand Oaks-Ventura	0.39	+4
	Redding	0.03	+2
	Riverside-San Bernardino-Ontario	7.14	+4
	Sacramento-Arden-Arcade-Roseville	0.87	+4
	Salinas	0.25	+4
	San Diego-Carlsbad-San Marcos	2.03	+4
	San Francisco-San Mateo-Redwood City	0.65	+2
	San Jose-Sunnyvale-Santa Clara	0.60	+2
	San Luis Obispo-Paso Robles	0.22	+4
	Santa Ana-Anaheim-Irvine	2.95	+4
	Santa Barbara-Santa Maria-Goleta	0.17	+4
	Santa Cruz-Watsonville	0.20	+4
	Santa Rosa-Petaluma	0.55	+4
	Stockton	0.70	+4

S&P HOUSING VOLATILITY INDEX REPORT

State	MSA	$ Balance % of Total	Adjustment to MVD (%)
CA			
	Vallejo-Fairfield	0.52	+4
	Visalia-Porterville	0.23	+4
	Yuba City	0.04	+4
CO			
	Boulder	0.07	0
	Colorado Springs	0.21	0
	Denver-Aurora	0.59	0
	Grand Junction	0.05	0
	Greeley	0.15	-2
	Pueblo	0.06	0
CT			
	Bridgeport-Stamford-Norwalk	0.27	0
	Hartford-West Hartford-East Hartford	0.41	0
	New Haven-Milford	0.59	0
	Norwich-New London	0.16	0
DC-VA-MD-WV			
	Washington-Arlington-Alexandria	3.36	+4
DE			
	Dover	0.02	0
DE-MD-NJ			
	Wilmington	0.11	0
FL			
	Cape Coral-Fort Myers	0.50	+4
	Deltona-Daytona Beach-Ormond Beach	0.26	+4
	Fort Lauderdale-Pompano Beach-Deerfield Beach	1.46	+4
	Gainesville	0.02	+2
	Jacksonville	0.56	0
	Lakeland	0.21	0
	Miami-Miami Beach-Kendall	2.58	+4
	Naples-Marco Island	0.38	+4
	Ocala	0.09	+2
	Orlando	1.38	+2
	Palm Bay-Melbourne-Titusville	0.09	+4
	Pensacola-Ferry Pass-Brent	0.03	+2
	Port St. Lucie-Fort Pierce	0.15	+4
	Punta Gorda	0.17	+4
	Sarasota-Bradenton-Venice	0.46	+4
	Tallahassee	0.04	0
	Tampa-St. Petersburg-Clearwater	1.76	+4
	West Palm Beach-Boca Raton-Boynton Beach	0.86	+4
GA			
	Atlanta-Sandy Springs-Marietta	1.66	0
	Dalton	0.01	0
	Macon	0.01	-2
	Savannah	0.04	0
HI			
	Honolulu	0.85	0

S&P HOUSING VOLATILITY INDEX REPORT

State	MSA	$ Balance % of Total	Adjustment to MVD (%)
IA			
	Ames	0.01	0
	Cedar Rapids	0.01	0
	Des Moines	0.09	0
	Dubuque	0.02	0
IA-IL			
	Davenport-Moline-Rock Island	0.05	0
ID			
	Boise City-Nampa	0.30	0
	Coeur d'Alene	0.04	+2
	Idaho Falls	0.01	0
IL			
	Chicago-Naperville-Joliet	2.17	0
	Kankakee-Bradley	0.04	0
IL-WI			
	Lake County-Kenosha County	0.22	0
IN			
	Columbus	0.03	0
	Elkhart-Goshen	0.01	0
	Fort Wayne	0.04	0
	Gary	0.05	0
	Indianapolis	0.47	0
	Lafayette	0.02	-2
	Michigan City-La Porte	0.01	0
IN-MI			
	South Bend-Mishawaka	0.01	0
KS			
	Wichita	0.05	0
KY			
	Bowling Green	0.01	0
	Lexington-Fayette	0.01	0
KY-IN			
	Louisville	0.04	0
LA			
	Baton Rouge	0.14	0
	Houma-Bayou Cane-Thibodaux	0.02	0
	New Orleans-Metairie-Kenner	0.02	0
	Shreveport-Bossier City	0.04	0
MA			
	Barnstable Town	0.10	+4
	Boston-Quincy	0.79	+2
	Cambridge-Newton-Framingham	0.70	0
	Essex County	0.37	0
	Pittsfield	0.01	0
	Springfield	0.14	0
	Worcester	0.26	0
MD			
	Baltimore-Towson	0.95	+4

S&P HOUSING VOLATILITY INDEX REPORT

State	MSA	$ Balance % of Total	Adjustment to MVD (%)
MD			
	Bethesda-Frederick-Gaithersburg	0.36	+2
	Salisbury	0.05	+2
MD-WV			
	Hagerstown-Martinsburg	0.09	+4
ME			
	Bangor	0.05	0
	Lewiston-Auburn	0.01	0
	Portland-South.Portland-Biddeford	0.15	0
MI			
	Battle Creek	0.04	0
	Bay City	0.01	0
	Detroit-Livonia-Dearborn	0.43	0
	Flint	0.10	0
	Grand Rapids-Wyoming	0.12	0
	Holland-Grand Haven	0.07	0
	Jackson	0.01	0
	Kalamazoo-Portage	0.03	0
	Lansing-East Lansing	0.01	0
	Muskegon-North Shores	0.01	0
	Saginaw-Saginaw Township North	0.05	0
	Warren-Farmington Hills-Troy	0.32	0
MN			
	Rochester	0.02	0
MN-WI			
	Minneapolis-St. Paul-Bloomington	1.43	0
MO			
	Columbia	0.02	0
	Springfield	0.02	0
MO-IL			
	St. Louis	0.41	0
MO-KS			
	Kansas City	0.30	0
	St. Joseph	0.02	0
MS			
	Gulfport-Biloxi	0.01	0
	Hattiesburg	0.03	-2
	Jackson	0.02	0
	Pascagoula	0.02	0
MT			
	Billings	0.04	0
NC			
	Greensboro-High Point	0.04	0
	Raleigh-Cary	0.06	0
	Wilmington	0.07	0
NC-SC			
	Charlotte-Gastonia-Concord	0.13	0

S&P HOUSING VOLATILITY INDEX REPORT

State	MSA	$ Balance % of Total	Adjustment to MVD (%)
NE			
	Lincoln	0.04	0
NE-IA			
	Omaha-Council Bluffs	0.13	0
NH			
	Manchester-Nashua	0.19	0
	Rockingham County-Strafford County	0.07	0
NJ			
	Atlantic City	0.24	+2
	Camden	0.72	0
	Edison	1.46	+2
	Ocean City	0.08	+4
	Trenton-Ewing	0.16	0
	Vineland-Millville-Bridgeton	0.01	0
NJ-PA			
	Newark-Union	0.66	0
NM			
	Albuquerque	0.16	0
	Las Cruces	0.02	0
NV			
	Carson City	0.05	+4
	Las Vegas-Paradise	2.44	+4
	Reno-Sparks	0.30	+4
NY			
	Albany-Schenectady-Troy	0.13	0
	Buffalo-Niagara Falls	0.02	0
	Elmira	0.01	0
	Kingston	0.12	+2
	Nassau-Suffolk	2.31	+2
	Poughkeepsie-Newburgh-Middletown	0.21	+2
	Rochester	0.04	0
	Syracuse	0.02	0
	Utica-Rome	0.01	0
NY-NJ			
	New York-Wayne-White Plains	4.57	+2
OH			
	Akron	0.10	0
	Canton-Massillon	0.01	0
	Cleveland-Elyria-Mentor	0.28	0
	Columbus	0.17	0
	Dayton	0.06	0
	Lima	0.02	0
	Springfield	0.05	-2
	Toledo	0.04	0
OH-KY-IN			
	Cincinnati-Middletown	0.07	0
OH-PA			
	Youngstown-Warren-Boardman	0.03	0

S&P HOUSING VOLATILITY INDEX REPORT

State	MSA	$ Balance % of Total	Adjustment to MVD (%)
OK			
	Oklahoma City	0.06	0
	Tulsa	0.13	0
OR			
	Bend	0.05	0
	Eugene-Springfield	0.09	0
	Medford	0.18	+4
	Salem	0.09	0
OR-WA			
	Portland-Vancouver-Beaverton	0.95	0
PA			
	Erie	0.02	0
	Harrisburg-Carlisle	0.08	0
	Johnstown	0.02	0
	Lancaster	0.02	0
	Philadelphia	1.49	0
	Pittsburgh	0.12	0
	Reading	0.10	0
	Williamsport	0.01	0
	York-Hanover	0.04	0
PA-NJ			
	Allentown-Bethlehem-Easton	0.21	0
RI-MA			
	Providence-New Bedford-Fall River	0.93	+2
SC			
	Anderson	0.01	0
	Charleston-North Charleston	0.04	0
	Columbia	0.05	0
	Greenville	0.09	0
	Myrtle Beach-Conway-North Myrtle Beach	0.02	0
	Spartanburg	0.04	0
SD			
	Rapid City	0.03	0
	Sioux Falls	0.03	0
TN			
	Cleveland	0.01	0
	Jackson	0.01	-2
	Knoxville	0.12	0
	Morristown	0.03	0
	Nashville-Davidson-Murfreesboro	0.13	0
TN-KY			
	Clarksville	0.04	0
TN-MS-AR			
	Memphis	0.21	0
TX			
	Austin-Round Rock	0.12	-2
	Beaumont-Port Arthur	0.07	-2
	Brownsville-Harlingen	0.04	-2

S&P HOUSING VOLATILITY INDEX REPORT

State	MSA	$ Balance % of Total	Adjustment to MVD (%)
TX			
	College Station-Bryan	0.04	-2
	Corpus Christi	0.04	0
	Dallas-Plano-Irving	0.59	0
	El Paso	0.13	0
	Fort Worth-Arlington	0.19	-2
	Houston-Baytown-Sugar Land	1.28	0
	Killeen-Temple-Fort Hood	0.05	-2
	Laredo	0.04	0
	Longview	0.01	-2
	Lubbock	0.02	-2
	McAllen-Edinburg-Phar	0.03	-2
	San Antonio	0.25	0
	Sherman-Denison	0.03	-2
	Tyler	0.04	0
	Victoria	0.01	0
TX-Texarkana			
	Texarkana	0.02	0
UT			
	Ogden-Clearfield	0.06	-2
	Provo-Orem	0.08	0
	Salt Lake City	0.43	0
	St. George	0.14	+2
VA			
	Blacksburg-Christiansburg-Radford	0.01	0
	Lynchburg	0.02	0
	Richmond	0.22	0
	Roanoke	0.03	0
VA-NC			
	Virginia Beach-Norfolk-Newport News	0.30	+4
VA-WV			
	Winchester	0.12	+4
WA			
	Bremerton-Silverdale	0.08	0
	Longview	0.02	0
	Olympia	0.09	0
	Seattle-Bellevue-Everett	1.25	0
	Spokane	0.08	0
	Takoma	0.39	0
	Yakima	0.01	0
WI			
	Green Bay	0.05	0
	Janesville	0.03	0
	Madison	0.02	0
	Milwaukee-Waukesha-West Allis	0.39	0
	Oshkosh-Neenah	0.01	0
	Racine	0.01	0

S&P HOUSING VOLATILITY INDEX REPORT

State	MSA	$ Balance % of Total	Adjustment to MVD (%)
WI-MN			
	La Crosse	0.02	0
WV-KY-OH			
	Huntington-Ashland	0.01	0
WY			
	Casper	0.01	0
	Cheyenne	0.02	0
	No MSA Match Found	4.68	0
	Weighted Average Adjustment to MVD	2.23	

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		3,032	100.00	$756,830,612.99	100.00
	Total :	3,032	100.00	$756,830,612.99	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	33
Florida	11
New York	7
New Jersey	4
Arizona	4
Total Balance	756,830,612.99
WA Coupon Rate %	8.34

Risk Grade (main)	% of Pool	F.F. multiple
RG1	0.91	0.60
RG2	0.40	0.80
RG3	4.07	0.85
RG4	13.97	0.95
RG5	35.77	1.00
RG6	11.23	1.25
RG7	15.64	2.00
RG8	6.95	3.00
RG9	6.46	3.50
RG10	4.56	4.50
WA Borrower Quality		1.627

Original LTV	% of Pool	F.F. multiple
<= 70	10.29	1.00
> 70 and <= 80	51.99	1.00
> 80 and <= 90	29.07	1.50
> 90 and <= 95	8.65	3.00
> 95	0.00	4.50
WA Original LTV	81.04	
LTV > 80, no mortgage insurance	37.72	

Adjusted LTV	% of Pool	F.F. multiple
<= 70	10.29	1.00
> 70 and <= 80	51.99	1.00
> 80 and <= 90	29.07	1.50
> 90 and <= 95	8.65	3.00
> 95	0.00	6.00
WA Adjusted LTV	81.00	
LTV > 80, no mortgage insurance	37.72	

Loan size	% of Pool
0 < Bal <= $100,000	4.33
$100,000 < Bal <= $150,000	8.90
$150,000 < Bal <= $200,000	10.70
$200,000 < Bal <= $359,650	34.40
$359,650 < Bal <= $600,000	28.90
$600,000 < Bal <= $1,000,000	11.37
$1,000,000 < Bal	1.40

WA Loan size 249,614.32

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	80.63	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	24.51	1.00
Other	75.49	1.33 *
Unknown	0.00	1.33 *

Ownership	% of Pool	F.F. multiple
Primary	89.77	1.00
Investor	7.34	3.00
Second home	2.90	3.00
Unknown	0.00	3.00

Loan purpose	% of Pool	F.F. multiple
Purchase	45.15	1.00
Cash-Out Refinance	45.94	1.45 *
Rate/Term Refinance	8.91	1.00
Unknown	0.00	1.45 *

Property type	% of Pool	F.F. multiple
SFR etc	86.81	1.00
2 Family etc	11.28	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

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	756,830,612.99
WA Coupon Rate %	8.34

Risk Grade (main)	% of Pool	F.F. multiple
RG1	0.91	0.60
RG2	0.40	0.80
RG3	4.07	0.85
RG4	13.97	0.95
RG5	35.77	1.00
RG6	11.23	1.25
RG7	15.64	2.00
RG8	6.95	3.00
RG9	6.46	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	10.29	1.00
> 70 and <= 80	51.99	1.00
> 80 and <= 90	29.07	1.50
> 90 and <= 95	8.65	3.00
> 95	0.00	4.50
WA Original LTV	81.04	
LTV > 80, no mortgage insurance	37.72	
WA Adjusted LTV	81.00	
Adj. LTV > 80, no mortgage insurance	37.72	
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	4.33
$100,000 < Bal <= $150,000	8.90
$150,000 < Bal <= $200,000	10.70
$200,000 < Bal <= $359,650	34.40
$359,650 < Bal <= $600,000	28.90
$600,000 < Bal <= $1,000,000	11.37
$1,000,000 < Bal	1.40

WA Loan size 249,614.32

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	80.63	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	24.51	1.00
Other	75.49	1.33 *
Unknown	0.00	1.33 *

Ownership	% of Pool	F.F. multiple
Primary	89.77	1.00
Investor	7.34	3.00
Second home	2.90	3.00
Unknown	0.00	3.00

Loan purpose	% of Pool	F.F. multiple
Purchase	45.15	1.00
Cash-Out Refinance	45.94	1.45 *
Rate/Term Refinance	8.91	1.00
Unknown	0.00	1.45 *

Property type	% of Pool	F.F. multiple
SFR etc	86.81	1.00
2 Family etc	11.28	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

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	4.07
RG4	13.97
RG5	35.77
RG6	11.23
RG7	15.64
RG8	6.95
RG9	6.46
RG10	4.56

FICO SCORE	% of Pool
<= 500	0.19
501 - 550	13.51
551 - 600	21.67
601 - 625	18.06
626 - 650	16.50
651 - 675	12.36
676 - 700	8.35
701 - 725	4.51
726 - 750	3.39
>= 751	1.64

WA Coupon	8.34	(%)
WA Term	418.02	(mo)
WA (C)LTV	81.04	(%)
WA Loan Size	249,614	($)
WA Margin (ARM)	8.04	

	% of Pool
Limited Documentation	75.49
Cash Out	45.94
Non-Owner Occupied	10.23
SFR Property	86.81

All data in this report refers to Analyzed Loans

STANDARD & POOR'S

Citigroup Mortgage Loan Trust	*Compared To:*	*Citigroup Mortgage Loan Trust*	09-25-2006
CMLTI 2006-NC2		*CMLTI 2006-NC2*	06:10:40 PM
Final Total [Fixed CES]		*v2 total [Fixed CES]*	

FINAL

POOL/PORTFOLIO LOSS COVERAGE SUMMARY REPORT

	'AAA'	
Weighted Average Foreclosure Frequency	87.72	*87.65*
Loss Severity	100.00	*100.00*
Net Loss Coverage	**87.72**	
Pool Size Factor	1.00 (x)	
Total Loss Coverage	**87.72**	*87.65*

Pool Modified Date - 09/25/2006

Total Analyzed Balance $ 49,406,566.17 *49,750,481.43*

Total Loans in Pool	631	*633*
Total Loans with FATAL Errors	0	*0*
Total Loans with Assumptions	0	*0*
Total Loans Analyzed	631	*633*

Rating Category		Total LC	Total WAFF	Total LS
'AAA'	*87.65*	87.72	87.72	100.00
'AA+'	*81.04*	81.11	81.11	100.00
'AA'	*74.02*	74.09	74.09	100.00
'AA-'	*69.90*	69.97	69.97	100.00
'A+'	*65.78*	65.85	65.85	100.00
'A'	*61.66*	61.73	61.73	100.00
'A-'	*58.37*	58.43	58.43	100.00
'BBB+'	*54.66*	54.72	54.72	100.00
'BBB'	*51.37*	51.43	51.43	100.00
'BBB-'	*46.84*	46.90	46.90	100.00
'BB+'	*41.91*	41.96	41.96	100.00
'BB'	*36.98*	37.02	37.02	100.00
'BB-'	*32.87*	32.91	32.91	100.00
'B+'	*28.77*	28.81	28.81	100.00
'B'	*24.68*	24.71	24.71	100.00
'B-'	*20.59*	20.62	20.62	100.00

Range of Expected Loss

18.53 % <----------> 30.89 %

$ 9,157,221.42 <----------> $ 15,262,035.70

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%]	29,643.94	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	494,065.66	1.000
2 x Largest Loan Balance	399,731.54	0.809
Largest Balance in CA Zip - 92555	585,596.48	1.185
Minimum	247,032.83	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
Final Total [Fixed CES]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v2 total [Fixed CES]

09-25-2006
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FINAL

POOL/PORTFOLIO LOSS COVERAGE SUMMARY REPORT (Without Factors)

	'AAA'	
Weighted Average Foreclosure Frequency	87.72	*87.65*
Loss Severity	100.00	***100.00***
Net Loss Coverage	**87.72**	
Pool Size Factor	1.00 (x)	
Total Loss Coverage	**87.72**	*87.65*

Pool Modified Date - 09/25/2006

Total Analyzed Balance $ 49,406,566.17
49,750,481.43

Total Loans in Pool	631	*633*
Total Loans with FATAL Errors	0	*0*
Total Loans with Assumptions	0	*0*
Total Loans Analyzed	631	*633*

Rating Category		Total LC	Total WAFF	Total LS
'AAA'	*87.65*	87.72	87.72	100.00
'AA+'	*81.04*	81.11	81.11	100.00
'AA'	*74.02*	74.09	74.09	100.00
'AA-'	*69.90*	69.97	69.97	100.00
'A+'	*65.78*	65.85	65.85	100.00
'A'	*61.66*	61.73	61.73	100.00
'A-'	*58.37*	58.43	58.43	100.00
'BBB+'	*54.66*	54.72	54.72	100.00
'BBB'	*51.37*	51.43	51.43	100.00
'BBB-'	*46.84*	46.90	46.90	100.00
'BB+'	*41.91*	41.96	41.96	100.00
'BB'	*36.98*	37.02	37.02	100.00
'BB-'	*32.87*	32.91	32.91	100.00
'B+'	*28.77*	28.81	28.81	100.00
'B'	*24.68*	24.71	24.71	100.00
'B-'	*20.59*	20.62	20.62	100.00

Range of Expected Loss

18.53 % <----------> 30.89 %

$ 9,157,221.42 <----------> $ 15,262,035.70

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%]	29,643.94	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	494,065.66	1.000
2 x Largest Loan Balance	399,731.54	0.809
Largest Balance in CA Zip - 92555	585,596.48	1.185
Minimum	247,032.83	0.500

Date : ______

Committee Chair's Initials : ______

The above analysis is based upon the input data, which data may be obsolete, inaccurate or incomplete, and Standard & Poor's may apply other requirements to a transaction involving the loans analyzed. Ratings requirements are subject to change. The information contained herein does not indicate that Standard & Poor's 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. House price movements used in calculating the S&P Housing Volatility Index, and to update LTVs in seasoned loans, are obtained from the Office of Federal Housing Enterprise Oversight (OFHEO), an agency of the U.S. Federal Government.

All data in this report refers to Analyzed Loans

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.)
		49,750,481.43								
Total Loans in Pool 631	*633*	Total	49,406,566.17	46		*11.31*	*99.89*	*99.89*	*358.45*	*356.46*
Total Loans Analyzed 631	*633*	(W) Avg.	78,298.84			11.31	99.89	99.89	358.43	356.45
		High	199,865.77	CA	39.34	14.75	100.00	100.00	360.00	359.19
Pool Modified Date - 09/25/2006		Low	29,982.55			8.00	89.91	89.89	180.00	177.15

		Number of Loans	Balance ($)	Balance % of Total	
BALANCE	0 < Bal <= $100,000	467	27,537,192.80	55.74	*55.35*
	$100,000 < Bal <= $150,000	127	15,715,355.26	31.81	*31.59*
	$150,000 < Bal <= $200,000	37	6,154,018.11	12.46	*13.06*
	$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	631	49,406,566.17	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	0.37	*0.36*
[for fixed and ARMs only]	Up To 20 Years	4	373,280.65	0.76	*0.75*
	Up To 30 Years	625	48,852,502.35	98.88	*98.89*
	Over 30 Years	0			
	Balloons	0			
	Unknown	0			
SELF EMPLOYED BORROWER	Yes	245	21,584,677.90	43.69	*43.71*
	No	386	27,821,888.27	56.31	*56.29*

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)	273	24,011,493.49	48.60	*48.95*
X- 11 Months Or Less Employment/Income Verification	20	1,644,626.55	3.33	*3.31*
Y - 12 To 23 Months Employment/Income Verification	192	14,154,517.97	28.65	*28.45*
S - Streamline (Only for an S&P Approved Streamlined Refinance Program)	0			
Z - 24 Months Or More Employment/Income Verification	146	9,595,928.16	19.42	*19.29*
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
0	0.00	0.00	0.00

All data in this report refers to Analyzed Loans

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
Final Total [Fixed CES]

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

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Total Loans in Pool 631
Total Loans Analyzed 631

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

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				0.60		
RG2	> 0	0				0.80		
RG3	> 0	6	550,888.08	1.12	*1.11*	0.85	0.009	
RG4	> 0	23	2,314,639.78	4.68	*4.65*	0.95	0.045	
RG5	> 0	113	10,183,050.41	20.61	*20.79*	1.00	0.206	
RG6	> 0	62	4,512,224.81	9.13	*9.44*	1.25	0.114	
RG7	> 0	173	14,765,194.04	29.89	*29.68*	2.00	0.598	
RG8	> 0	99	7,076,520.94	14.32	*14.22*	3.00	0.430	
RG9	> 0	92	6,089,712.10	12.33	*12.24*	3.50	0.431	
RG10	> 0	63	3,914,336.01	7.92	*7.87*	4.50	0.357	
Subtotal		631	49,406,566.17	100.00	*100.00*		2.190	*2.182*
Total for All Loans:		631	49,406,566.17	100.00	*100.00*		2.190	*2.182*

FICO SCORE	% of Pool		FICO SCORE	% of Pool	
< 300	0.00	*0.00*	651-675	15.80	*16.06*
300-500	0.00	*0.00*	676-700	13.56	*13.47*
501-550	0.00	*0.00*	701-725	7.41	*7.36*
551-600	12.18	*12.10*	726-750	5.29	*5.57*
601-625	18.93	*18.80*	751-850	3.66	*3.64*
626-650	23.16	*23.00*	> 850	0.00	*0.00*
Average FICO score: 646.57		*646.73*	**WA FICO score:** 652.72	*653.00*	

All data in this report refers to Analyzed Loans

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
Final Total [Fixed CES]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v2 total [Fixed CES]

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POOL/PORTFOLIO CHARACTERISTICS SUMMARY REPORT (Second Lien Only)

Total Loans in Pool	631	*633*		
Total Loans Analyzed	631	*633*		

Pool Modified Date - 09/25/2006

49,750,481.43

	Balance ($)	State -	Balance % of Total	Rate (%)	Original 1st/Comb LTV (%)	Adjusted 1st/Comb LTV (%)	Original Second LTV (%)	WA Rem. Term (mo.)
Total	49,406,566.17	46		*11.31*	*99.89*	*99.89*	*19.86*	*356.46*
(W) Avg.	78,298.84			11.31	99.89	99.89	19.86	356.45
High	199,865.77	CA	39.34	14.75	100.00	100.00	20.00	359.19
Low	29,982.55			8.00	89.91	89.89	11.02	177.15

		Number of Loans	Balance ($)	Balance % of Total	
LOAN TYPE	Fixed Rate	631	49,406,566.17	100.00	*100.00*
	Arm	0			
	Balloon	0			
SEASONING	Under 1 Year	631	49,406,566.17	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	0.37	*0.36*
	Up To 20 Years	4	373,280.65	0.76	*0.75*
	Up To 30 Years	625	48,852,502.35	98.88	*98.89*
	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	245	21,584,677.90	43.69	*43.71*
	No	386	27,821,888.27	56.31	*56.29*
DOCUMENT TYPE	**Assets Verified (Includes All Refinance Loans)**				
C - No Employment / Income Verification		0			
V- Verbal Verification of Employment (VVOE)		273	24,011,493.49	48.60	*48.95*
X- 11 Months Or Less Employment/Income Verification		20	1,644,626.55	3.33	*3.31*
Y - 12 To 23 Months Employment/Income Verification		192	14,154,517.97	28.65	*28.45*
S - Streamline (Only for an S& P Approved Streamlined Refinance Program)		0			
Z - 24 Months Or More Employment/Income Verification		146	9,595,928.16	19.42	*19.29*
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 Final Total [Fixed CES]	*Compared To:* *Citigroup Mortgage Loan Trust* *CMLTI 2006-NC2* *v2 total [Fixed CES]*	09-25-2006 06:10:45 PM FINAL

BORROWER QUALITY / RISK GRADE REPORT (Second Lien Only)

Total Loans in Pool 631
Total Loans Analyzed 631

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				0.60		
RG2	> 0	0				0.80		
RG3	> 0	6	550,888.08	1.12	*1.11*	0.85	0.009	
RG4	> 0	23	2,314,639.78	4.68	*4.65*	0.95	0.045	
RG5	> 0	113	10,183,050.41	20.61	*20.79*	1.00	0.206	
RG6	> 0	62	4,512,224.81	9.13	*9.44*	1.25	0.114	
RG7	> 0	173	14,765,194.04	29.89	*29.68*	2.00	0.598	
RG8	> 0	99	7,076,520.94	14.32	*14.22*	3.00	0.430	
RG9	> 0	92	6,089,712.10	12.33	*12.24*	3.50	0.431	
RG10	> 0	63	3,914,336.01	7.92	*7.87*	4.50	0.357	
Subtotal		631	49,406,566.17	100.00	*100.00*		2.190	*2.182*
Total for All Loans:		631	49,406,566.17	100.00	*100.00*		2.190	*2.182*

FICO SCORE	% of Pool		FICO SCORE	% of Pool	
< 300	0.00	*0.00*	651-675	15.80	*16.06*
300-500	0.00	*0.00*	676-700	13.56	*13.47*
501-550	0.00	*0.00*	701-725	7.41	*7.36*
551-600	12.18	*12.10*	726-750	5.29	*5.57*
601-625	18.93	*18.80*	751-850	3.66	*3.64*
626-650	23.16	*23.00*	> 850	0.00	*0.00*

Average FICO score: 646.57 *646.73* **WA FICO score:** 652.72 *653.00*

All data in this report refers to Analyzed Loans

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
Final Total [Fixed CES]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v2 total [Fixed CES]

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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.								0.16	58.04	0.46	58.67	
2 Family etc.									12.64		12.64	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for PRIMARY								0.16	70.69	0.46	71.31	
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.									5.44	0.70	6.14	
2 Family etc.									2.22		2.22	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for SECOND									7.66	0.70	8.37	
Total for PURCHASE, R/T Refinance								0.16	78.54	1.17	79.87	*80.01*
Loan Purpose: CASH OUT Refinance												
Ownership: PRIMARY												
SFR etc.								0.66	18.72		19.38	
2 Family etc.							0.16		0.58		0.75	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for PRIMARY							0.16	0.66	19.31		20.13	
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	19.31		20.13	*19.99*
Total for LTV CATEGORY							0.16	0.82	97.85	1.17	100.00	
							0.16	*0.82*	*97.86*	*1.16*	*100.00*	

Total for Loan Purpose - PURCHASE: 78.99 *79.14* **RATE/TERM:** 0.88 *0.87* **CASH-OUT:** 20.13 *19.99* **Unknown:** 0.00 *0.00*

Total for Ownership - PRIMARY: 91.44 *91.50* **INVESTOR:** 0.19 *0.19* **SECOND:** 8.37 *8.31* **Unknown:** 0.00 *0.00*

Total for Property Type - SFR etc: 84.39 *84.50* **2 Family etc:** 15.61 *15.50* **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 Final Total [Fixed CES]	*Compared To:*	*Citigroup Mortgage Loan Trust* *CMLTI 2006-NC2* *v2 total [Fixed CES]*	09-25-2006 06:10:48 PM

LTV CATEGORY REPORT (Adjusted 1st / Combined LTV)

FINAL

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	58.50		58.67	
2 Family etc.									12.64		12.64	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for PRIMARY								0.16	71.15		71.31	
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.									6.14		6.14	
2 Family etc.									2.03	0.19	2.22	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for SECOND									8.17	0.19	8.37	
Total for PURCHASE, R/T Refinance								0.16	79.51	0.19	79.87	*80.01*
Loan Purpose: CASH OUT Refinance												
Ownership: PRIMARY												
SFR etc.								0.66	18.72		19.38	
2 Family etc.							0.16		0.58		0.75	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for PRIMARY							0.16	0.66	19.31		20.13	
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	19.31		20.13	*19.99*
Total for LTV CATEGORY							0.16	0.82	98.82	0.19	100.00	
							0.16	*0.82*	*98.83*	*0.19*	*100.00*	

Total for Loan Purpose - PURCHASE: 78.99 *79.14* **RATE/TERM:** 0.88 *0.87* **CASH-OUT:** 20.13 *19.99* **Unknown:** 0.00 *0.00*

Total for Ownership - PRIMARY: 91.44 *91.50* **INVESTOR:** 0.19 *0.19* **SECOND:** 8.37 *8.31* **Unknown:** 0.00 *0.00*

Total for Property Type - SFR etc: 84.39 *84.50* **2 Family etc:** 15.61 *15.50* **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	631	100.00	49,406,566.17	99.89	11.31	N/A	358.43	356.28

Loan Type	$ Balance % of Total	Balance($)
10 Fixed Rate	*100.00*	*49,750,481.43*

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

MORTGAGE INSURANCE COVERAGE SUMMARY REPORT

Total Loans in Pool 631
Total Loans Analyzed 631

Company		Number of Loans	Balance ($)	Balance % of Total	
00	No MI	631	49,406,566.17	100.00	
	Unknown MI Code	0			
	Total	631	49,406,566.17	100.00	
No MI & Unknown MI Code					
Original 1st/Combined LTV <= 80		0			
Original 1st/Combined LTV > 80		631	49,406,566.17	100.00	*100.00*
Adjusted 1st/Combined LTV <= 80		0			
Adjusted 1st/Combined LTV > 80		631	49,406,566.17	100.00	*100.00*
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

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STATES BY ORIGINATION REPORT

Total Loans in Pool 631
Total Loans Analyzed 631

	State	Number of Loans	Balance ($)	$ Balance % of Pool	Upto 2002	2003	2004	2005	2006	2007
1	CA	182	19,438,464.68	39.34					39.34	
2	FL	72	4,548,253.72	9.21					9.21	
3	NY	36	3,787,398.63	7.67					7.67	
4	IL	29	2,063,813.16	4.18					4.18	
5	TX	37	1,932,429.79	3.91					3.91	
6	NJ	23	1,761,667.30	3.57					3.57	
7	NV	22	1,594,573.54	3.23					3.23	
8	MD	16	1,224,655.25	2.48					2.48	
9	HI	13	1,114,634.66	2.26					2.26	
10	MN	15	1,111,872.83	2.25					2.25	
11	AZ	17	998,343.36	2.02					2.02	
12	GA	14	809,271.01	1.64					1.64	
13	WA	10	754,801.29	1.53					1.53	
14	MA	10	717,523.88	1.45					1.45	
15	CO	13	716,725.15	1.45					1.45	
16	OR	9	648,438.86	1.31					1.31	
17	AR	13	645,086.64	1.31					1.31	
18	VA	8	500,998.08	1.01					1.01	
19	TN	11	481,530.98	0.97					0.97	
20	CT	5	387,623.95	0.78					0.78	
21	RI	6	343,036.65	0.69					0.69	
22	NC	7	336,474.70	0.68					0.68	
23	AK	6	334,682.45	0.68					0.68	
24	UT	4	317,605.92	0.64					0.64	
25	MS	5	296,147.28	0.60					0.60	
26	OH	5	242,411.65	0.49					0.49	
27	NM	4	241,442.75	0.49					0.49	
28	PA	5	232,629.48	0.47					0.47	
29	LA	4	189,471.57	0.38					0.38	
30	MI	3	178,896.76	0.36					0.36	
31	KS	2	177,893.71	0.36					0.36	
32	MO	3	175,153.28	0.35					0.35	
33	SC	4	159,012.14	0.32					0.32	
34	NH	4	158,796.31	0.32					0.32	
35	DC	1	104,916.67	0.21					0.21	
36	ND	1	104,893.80	0.21					0.21	
37	WI	2	87,919.49	0.18					0.18	
38	VT	2	87,141.82	0.18					0.18	
39	KY	1	79,768.27	0.16					0.16	
40	IN	1	74,911.71	0.15					0.15	
41	AL	1	49,563.68	0.10					0.10	
42	ID	1	45,659.07	0.09					0.09	
43	OK	1	40,678.81	0.08					0.08	
44	IA	1	39,179.82	0.08					0.08	

All data in this report refers to Analyzed Loans

STATES BY ORIGINATION REPORT

Total Loans in Pool 631
Total Loans Analyzed 631

	State	Number of Loans	Balance ($)	$ Balance % of Pool	Upto 2002	2003	2004	2005	2006	2007
45	NE	1	36,291.12	0.07					0.07	
46	SD	1	33,880.50	0.07					0.07	
		631	49,406,566.17	100.00	0.00	0.00	0.00	0.00	99.98	0.00

All data in this report refers to Analyzed Loans

TOP 10 STATE SUMMARY REPORT

	State	Balance % of Total	Number of Loans	State Total ($)		Balance ($)	Rate (%)	1st/Comb LTV (%)
1	CA	39.34	182	19,438,464.68	(W) Avg.	106,804.75	11.42	99.99
					High	194,876.12	13.10	100.00
					Low	34,160.89	9.10	97.00
2	FL	9.21	72	4,548,253.72	(W) Avg.	63,170.19	11.38	99.97
					High	179,862.37	13.05	100.00
					Low	32,382.55	9.20	99.21
3	NY	7.67	36	3,787,398.63	(W) Avg.	105,205.52	11.17	99.80
					High	160,875.57	12.80	100.00
					Low	55,963.63	9.35	95.00
4	IL	4.18	29	2,063,813.16	(W) Avg.	71,165.97	11.90	100.00
					High	177,680.68	14.50	100.00
					Low	29,982.55	10.55	100.00
5	TX	3.91	37	1,932,429.79	(W) Avg.	52,227.83	9.79	100.00
					High	150,789.15	9.80	100.00
					Low	30,371.82	9.40	100.00
6	NJ	3.57	23	1,761,667.30	(W) Avg.	76,594.23	11.28	99.14
					High	169,878.93	12.60	100.00
					Low	39,778.57	9.35	91.01
7	NV	3.23	22	1,594,573.54	(W) Avg.	72,480.62	11.25	100.00
					High	134,864.98	13.45	100.00
					Low	35,984.74	9.60	100.00
8	MD	2.48	16	1,224,655.25	(W) Avg.	76,540.95	11.73	99.39
					High	178,853.99	12.70	100.00
					Low	34,360.47	10.40	93.11
9	HI	2.26	13	1,114,634.66	(W) Avg.	85,741.13	11.12	99.28
					High	160,870.08	12.50	100.00
					Low	39,960.08	9.45	89.91
10	MN	2.25	15	1,111,872.83	(W) Avg.	74,124.86	10.42	100.00
					High	159,871.89	10.65	100.00
					Low	30,455.58	9.99	100.00

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TOP 10 ZIP CODE SUMMARY REPORT

	Zip Code	State	Balance % of Total	Number of Loans	Zip Total ($)		Balance ($)	Rate (%)	1st/Comb LTV (%)
1	92555	CA	1.19	6	585,596.48	(W) Avg.	97,599.41	11.39	100.00
						High	155,928.25	13.00	100.00
						Low	72,950.46	9.10	100.00
2	96706	HI	0.66	4	327,837.23	(W) Avg.	81,959.31	11.27	100.00
						High	98,925.93	12.15	100.00
						Low	68,977.94	10.80	100.00
3	91739	CA	0.62	2	308,695.67	(W) Avg.	154,347.84	11.44	100.00
						High	168,846.83	11.80	100.00
						Low	139,848.84	11.00	100.00
4	92868	CA	0.59	2	293,535.92	(W) Avg.	146,767.96	10.00	100.00
						High	166,829.78	10.85	100.00
						Low	126,706.14	9.35	100.00
5	11368	NY	0.59	2	292,233.04	(W) Avg.	146,116.52	10.97	100.00
						High	158,877.11	11.35	100.00
						Low	133,355.93	10.65	100.00
6	92532	CA	0.55	2	273,839.13	(W) Avg.	136,919.57	11.92	100.00
						High	153,916.20	12.25	100.00
						Low	119,922.93	11.50	100.00
7	92040	CA	0.55	2	272,731.70	(W) Avg.	136,365.85	11.45	100.00
						High	144,845.16	11.90	100.00
						Low	127,886.54	11.05	100.00
8	92880	CA	0.52	2	254,780.93	(W) Avg.	127,390.47	10.30	100.00
						High	127,862.52	11.50	100.00
						Low	126,918.41	9.10	100.00
9	94583	CA	0.51	2	252,813.20	(W) Avg.	126,406.60	10.33	100.00
						High	164,877.87	10.85	100.00
						Low	87,935.33	9.35	100.00
10	91354	CA	0.51	2	250,747.02	(W) Avg.	125,373.51	11.32	100.00
						High	139,856.86	11.40	100.00
						Low	110,890.16	11.25	100.00

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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	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	1008208584	179,880.52	0.36	100.00	100.00	10	01	P	P	Y	CA
5	1008227947	179,862.37	0.36	100.00	100.00	10	01	P	P	Z	FL
6	1008295212	178,853.99	0.36	100.00	100.00	10	01	C	P	Y	MD
7	1007955484	177,680.68	0.36	100.00	100.00	10	01	P	P	V	IL
8	1008419838	174,875.15	0.35	100.00	100.00	10	01	C	P	Z	CA
9	1008137786	174,631.58	0.35	100.00	100.00	10	02	P	P	Y	FL
10	1008057345	173,812.14	0.35	100.00	100.00	10	01	C	P	Z	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

* 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
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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
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	0.30	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	0.22	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	0.19	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	0.18	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	1007895539		RG8	65,961.61	0.13	64,312.57	97.50	100.00	100.00	10	01	P	P	Y	FL
24	1008398575		RG9	63,549.08	0.13	61,960.35	97.50	100.00	100.00	10	02	P	P	Z	MN
25	1008502863		RG7	62,583.24	0.12	61,018.66	97.50	100.00	100.00	10	02	P	P	Y	FL
26	1008451953		RG9	58,981.14	0.12	57,506.61	97.50	100.00	100.00	10	01	C	P	Z	NJ
27	1008471673		RG8	58,861.58	0.12	57,390.04	97.50	100.00	100.00	10	01	P	P	Y	CT
28	1008315192		RG7	56,333.02	0.11	54,924.69	97.50	100.00	100.00	10	04	P	P	Y	MN
29	1008191440		RG7	54,646.77	0.11	53,280.60	97.50	100.00	100.00	10	02	P	P	V	AZ
30	1008044626		RG8	52,968.48	0.10	51,644.27	97.50	100.00	100.00	10	01	P	P	Z	FL
31	1008496068		RG9	50,970.33	0.10	49,696.07	97.50	100.00	100.00	10	02	P	P	Z	IL
32	1008122836		RG8	49,974.27	0.10	48,724.91	97.50	100.00	100.00	10	01	P	P	V	FL
33	1008553503		RG8	45,543.48	0.09	44,404.89	97.50	100.00	100.00	10	01	P	P	Z	MN
34	1008493365		RG9	44,988.48	0.09	43,863.77	97.50	100.00	100.00	10	01	P	P	Z	PA
35	1008482331		RG7	43,354.76	0.09	42,270.89	97.50	100.00	100.00	10	01	P	P	V	FL
36	1007746120		RG8	40,922.78	0.08	39,899.71	97.50	100.00	100.00	10	01	P	P	Y	TX
37	1008102448		RG10	40,678.81	0.08	39,661.84	97.50	100.00	100.00	10	01	P	P	Z	OK
38	1008480690		RG9	40,353.81	0.08	39,344.96	97.50	100.00	100.00	10	01	P	P	Z	TN
39	1007414595		RG8	39,953.51	0.08	38,954.67	97.50	100.00	100.00	10	01	P	P	Z	CO
40	1007593357		RG7	39,941.01	0.08	38,942.48	97.50	100.00	100.00	10	02	P	P	V	AZ
41	1008508484		RG9	37,964.76	0.07	37,015.64	97.50	100.00	100.00	10	06	P	P	Y	TX
42	1008389442		RG10	37,964.76	0.07	37,015.64	97.50	100.00	100.00	10	02	P	P	Z	TX
43	1008409616		RG10	36,261.01	0.07	35,354.48	97.50	100.00	100.00	10	01	P	P	Y	TN

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

All data in this report refers to Analyzed Loans

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	1008410150		RG7	199,865.77	0.39	194,869.13	97.50	100.00	100.00	10	02	P	S	V	GA
45	1008036902		RG7	194,876.12	0.38	190,004.22	97.50	100.00	100.00	10	01	P	P	Z	CA
46	1008208584		RG6	179,880.52	0.35	175,383.51	97.50	100.00	100.00	10	01	P	P	Y	CA
47	1008227947		RG7	179,862.37	0.35	175,365.81	97.50	100.00	100.00	10	01	P	P	Z	FL
48	1008295212		RG7	178,853.99	0.35	174,382.64	97.50	100.00	100.00	10	01	C	P	Y	MD
49	1008419838		RG9	174,875.15	0.35	170,503.27	97.50	100.00	100.00	10	01	C	P	Z	CA
50	1008260044		RG8	169,878.93	0.34	165,631.96	97.50	100.00	100.00	10	01	P	P	Z	NJ

*** 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	78,195.72	39,097.86	100.00	100.00	9.67	360.00
45 < FF <= 50	3.57	18	1,762,780.31	97,932.24	100.00	100.00	9.93	360.00
50 < FF <= 60	11.48	58	5,670,228.80	97,762.57	99.98	99.98	10.90	360.00
60 < FF <= 70	1.32	10	652,161.89	65,216.19	100.00	100.00	10.29	353.36
70 < FF <= 80	7.60	45	3,753,946.84	83,421.04	99.91	99.91	10.62	355.22
80 < FF <= 90	4.53	30	2,236,689.68	74,556.32	99.64	99.64	10.71	360.00
90 < FF < 100	71.15	467	35,154,406.46	75,277.10	99.91	99.91	11.58	358.43
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	631	49,406,566.17	78,298.84	99.89	99.89	11.31	358.43
Loss Coverage *								
LC = 0	0.00							
0 < LC <= 5	0.00							
5 < LC <= 10	0.00							
10 < LC	100.00	631	49,406,566.17	78,298.84	99.89	99.89	11.31	358.43

*** - 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	1.04	6.93	2.30				38.30	2.07
2	FL	0.11	1.85	1.83				9.10	1.92
3	NY							7.67	1.53
4	IL							4.18	1.74
5	TX							3.91	2.15
6	NJ	0.39	3.48	1.83				3.17	1.78
7	NV							3.23	1.83
8	MD	0.12	0.49	0.81				2.36	2.43
9	HI							2.26	1.86
10	MN							2.25	2.02
11	AZ							2.02	2.20
12	GA							1.64	1.77
13	WA							1.53	2.09
14	CO							1.45	2.15
15	MA							1.45	2.22
16	AR							1.31	2.13
17	OR							1.31	2.01
18	VA							1.01	1.92
19	TN							0.97	1.92
20	CT							0.78	1.40
21	RI							0.69	2.01
22	AK							0.68	2.54
23	NC							0.68	2.30
24	UT							0.64	1.95
25	MS							0.60	1.90
26	NM							0.49	2.03
27	OH							0.49	2.71
28	PA							0.47	1.68
29	LA							0.38	1.58
30	KS							0.36	2.05
31	MI							0.36	1.83
32	MO							0.35	2.07
33	NH							0.32	1.83
34	SC							0.32	2.04
35	DC							0.21	3.84
36	ND							0.21	2.85
37	VT							0.18	2.24
38	WI							0.18	2.27
39	KY							0.16	1.83
40	IN							0.15	2.85
41	AL							0.10	1.83

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	1.83
43	IA							0.08	1.83
44	OK							0.08	1.83
45	NE							0.07	1.83
46	SD							0.07	1.83
Total		1.66						98.31	

NOTE - HPI data is as of 12/2005

All data in this report refers to Analyzed Loans

S&P HOUSING VOLATILITY INDEX REPORT

State	MSA	$ Balance % of Total	Adjustment to MVD (%)
AK			
	Anchorage	0.59	0
	Fairbanks	0.08	0
AR			
	Little Rock-North Little Rock	0.58	0
AR-MO			
	Fayetteville-Springdale-Rogers	0.32	0
AR-OK			
	Fort Smith	0.21	0
AZ			
	Phoenix-Mesa-Scottdale	1.92	+2
	Tucson	0.10	0
CA			
	Bakersfield	0.49	+4
	Chico	0.12	+4
	El Centro	0.10	+4
	Fresno	0.13	+4
	Hanford-Corcoran	0.07	+4
	Los Angeles-Long Beach-Glendale	9.92	+4
	Merced	0.34	+4
	Modesto	0.68	+4
	Oakland-Fremont-Hayward	1.78	+4
	Oxnard-Thousand Oaks-Ventura	0.91	+4
	Redding	0.20	+2
	Riverside-San Bernardino-Ontario	9.82	+4
	Sacramento-Arden-Arcade-Roseville	1.08	+4
	Salinas	0.28	+4
	San Diego-Carlsbad-San Marcos	3.44	+4
	San Francisco-San Mateo-Redwood City	0.34	+2
	San Jose-Sunnyvale-Santa Clara	1.72	+2
	Santa Ana-Anaheim-Irvine	5.46	+4
	Santa Barbara-Santa Maria-Goleta	0.14	+4
	Santa Cruz-Watsonville	0.35	+4
	Stockton	0.96	+4
	Vallejo-Fairfield	0.28	+4
CO			
	Boulder	0.25	0
	Colorado Springs	0.24	0
	Denver-Aurora	0.35	0
	Fort Collins-Loveland	0.15	0
	Greeley	0.22	-2
CT			
	Bridgeport-Stamford-Norwalk	0.32	0
	New Haven-Milford	0.34	0
	Norwich-New London	0.12	0
DC-VA-MD-WV			
	Washington-Arlington-Alexandria	1.70	+4

S&P HOUSING VOLATILITY INDEX REPORT

State	MSA	$ Balance % of Total	Adjustment to MVD (%)
FL			
	Cape Coral-Fort Myers	0.71	+4
	Deltona-Daytona Beach-Ormond Beach	0.43	+4
	Fort Lauderdale-Pompano Beach-Deerfield Beach	1.43	+4
	Jacksonville	0.62	0
	Lakeland	0.11	0
	Miami-Miami Beach-Kendall	2.94	+4
	Naples-Marco Island	0.49	+4
	Orlando	0.63	+2
	Palm Bay-Melbourne-Titusville	0.17	+4
	Panama City-Lynn Haven	0.07	+4
	Punta Gorda	0.08	+4
	Sarasota-Bradenton-Venice	0.42	+4
	Tampa-St. Petersburg-Clearwater	0.60	+4
	West Palm Beach-Boca Raton-Boynton Beach	0.51	+4
GA			
	Atlanta-Sandy Springs-Marietta	1.17	0
	Savannah	0.07	0
HI			
	Honolulu	1.42	0
IA			
	Des Moines	0.08	0
ID			
	Coeur d'Alene	0.09	+2
IL			
	Chicago-Naperville-Joliet	3.73	0
IL-WI			
	Lake County-Kenosha County	0.45	0
IN			
	Lafayette	0.15	-2
LA			
	Baton Rouge	0.09	0
	New Orleans-Metairie-Kenner	0.18	0
	Shreveport-Bossier City	0.12	0
MA			
	Boston-Quincy	0.64	+2
	Cambridge-Newton-Framingham	0.42	0
	Essex County	0.27	0
	Worcester	0.13	0
MD			
	Baltimore-Towson	0.96	+4
	Bethesda-Frederick-Gaithersburg	0.55	+2
MI			
	Kalamazoo-Portage	0.13	0
	Warren-Farmington Hills-Troy	0.24	0
MN-WI			
	Minneapolis-St. Paul-Bloomington	2.25	0

S&P HOUSING VOLATILITY INDEX REPORT

State	MSA	$ Balance % of Total	Adjustment to MVD (%)
MO			
	Springfield	0.29	0
MO-IL			
	St. Louis	0.07	0
MO-KS			
	Kansas City	0.36	0
MS			
	Jackson	0.16	0
	Pascagoula	0.13	0
NC			
	Raleigh-Cary	0.22	0
	Wilmington	0.14	0
NC-SC			
	Charlotte-Gastonia-Concord	0.40	0
ND-MN			
	Fargo	0.21	0
NE-IA			
	Omaha-Council Bluffs	0.07	0
NH			
	Manchester-Nashua	0.15	0
NJ			
	Atlantic City	0.26	+2
	Camden	0.20	0
	Edison	0.81	+2
	Ocean City	0.32	+4
	Trenton-Ewing	0.24	0
NJ-PA			
	Newark-Union	0.73	0
NM			
	Albuquerque	0.36	0
	Farmington	0.13	0
NV			
	Las Vegas-Paradise	2.65	+4
	Reno-Sparks	0.37	+4
NY			
	Buffalo-Niagara Falls	0.11	0
	Kingston	0.30	+2
	Nassau-Suffolk	2.35	+2
NY-NJ			
	New York-Wayne-White Plains	5.91	+2
OH			
	Columbus	0.07	0
	Dayton	0.11	0
OH-KY-IN			
	Cincinnati-Middletown	0.23	0
OK			
	Tulsa	0.08	0

S&P HOUSING VOLATILITY INDEX REPORT

State	MSA	$ Balance % of Total	Adjustment to MVD (%)
OR			
	Bend	0.10	0
	Medford	0.81	+4
OR-WA			
	Portland-Vancouver-Beaverton	0.23	0
PA			
	Philadelphia	0.47	0
RI-MA			
	Providence-New Bedford-Fall River	0.69	+2
SC			
	Columbia	0.18	0
	Myrtle Beach-Conway-North Myrtle Beach	0.06	0
SD			
	Rapid City	0.07	0
TN			
	Knoxville	0.14	0
	Nashville-Davidson-Murfreesboro	0.22	0
TN-MS-AR			
	Memphis	0.74	0
TX			
	Austin-Round Rock	0.50	-2
	Beaumont-Port Arthur	0.08	-2
	Dallas-Plano-Irving	0.39	0
	Fort Worth-Arlington	0.06	-2
	Houston-Baytown-Sugar Land	2.55	0
	Lubbock	0.07	-2
	Midland	0.08	0
	San Antonio	0.13	0
	Tyler	0.06	0
UT			
	Ogden-Clearfield	0.08	-2
	Salt Lake City	0.56	0
VA			
	Lynchburg	0.06	0
	Richmond	0.06	0
	Roanoke	0.07	0
VT			
	Burlington-South Burlington	0.11	0
WA			
	Seattle-Bellevue-Everett	1.08	0
	Takoma	0.35	0
WI			
	Madison	0.08	0
No MSA Match Found		4.05	0
Weighted Average Adjustment to MVD		2.35	

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
Final Total [Fixed CES]

09-25-2006
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FINAL

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		631	100.00	$49,406,566.17	100.00
	Total :	631	100.00	$49,406,566.17	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

STANDARD & POOR'S

Citigroup Mortgage Loan Trust CMLTI 2006-NC2 Final Total [Fixed CES]

09-25-2006

MORTGAGE POOL STATISTICS (1st Lien Only)

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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

STANDARD &POOR'S

09-25-2006
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MORTGAGE POOL STATISTICS (1st and 2nd Liens)

FINAL

GEOGRAPHIC DISTRIBUTION	% of Pool
California	39
Florida	9
New York	8
Illinois	4
Texas	4
Total Balance	49,406,566.17
WA Coupon Rate %	11.31

Risk Grade (main)	% of Pool	F.F. multiple
RG1	0.00	0.60
RG2	0.00	0.80
RG3	1.12	0.85
RG4	4.68	0.95
RG5	20.61	1.00
RG6	9.13	1.25
RG7	29.89	2.00
RG8	14.32	3.00
RG9	12.33	3.50
RG10	7.92	4.50
WA Borrower Quality		2.190

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	99.01	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	55.74
$100,000 < Bal <= $150,000	31.81
$150,000 < Bal <= $200,000	12.46
$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 78,298.84

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	19.42	1.00
Other	80.58	2.00 *
Unknown	0.00	2.00 *

Ownership	% of Pool	F.F. multiple
Primary	91.44	1.00
Investor	0.19	3.00
Second home	8.37	3.00
Unknown	0.00	3.00

Loan purpose	% of Pool	F.F. multiple
Purchase	78.99	1.00
Cash-Out Refinance	20.13	2.00 *
Rate/Term Refinance	0.88	1.00
Unknown	0.00	2.00 *

Property type	% of Pool	F.F. multiple
SFR etc	84.39	1.00
2 Family etc	15.61	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	0.37	0.90
Upto 20 Years	0.76	0.95
Upto 30 Years	98.88	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	39
Florida	9
New York	8
Illinois	4
Texas	4

Risk Grade	% of Pool
RG1	0.00
RG2	0.00
RG3	1.12
RG4	4.68
RG5	20.61
RG6	9.13
RG7	29.89
RG8	14.32
RG9	12.33
RG10	7.92

FICO SCORE	% of Pool
<= 500	0.00
501 - 550	0.00
551 - 600	12.18
601 - 625	18.93
626 - 650	23.16
651 - 675	15.80
676 - 700	13.56
701 - 725	7.41
726 - 750	5.29
>= 751	3.66

WA Coupon	11.31	(%)
WA Term	358.43	(mo)
WA (C)LTV	99.89	(%)
WA Loan Size	78,299	($)
WA Margin (ARM)	0.00	

	% of Pool
Limited Documentation	80.58
Cash Out	20.13
Non-Owner Occupied	8.56
SFR Property	84.39

All data in this report refers to Analyzed Loans

STANDARD & POOR'S

Citigroup Mortgage Loan Trust	*Compared To:*	*Citigroup Mortgage Loan Trust*	09-25-2006
CMLTI 2006-NC2		*CMLTI 2006-NC2*	06:09:43 PM
Final Total [Fixed 1st]		*v2 total [Fixed 1st]*	

FINAL

POOL/PORTFOLIO LOSS COVERAGE SUMMARY REPORT

	'AAA'	
Weighted Average Foreclosure Frequency	34.69	*34.71*
Loss Severity	49.47	*49.48*
Net Loss Coverage	**17.16**	
Pool Size Factor	1.00 (x)	
Total Loss Coverage	**17.16**	*17.17*

Pool Modified Date - 09/25/2006

Total Analyzed Balance $ 140,389,259.46

140,535,067.43

Total Loans in Pool	836	*837*
Total Loans with FATAL Errors	0	*0*
Total Loans with Assumptions	0	*0*
Total Loans Analyzed	836	*837*

Rating Category		Total LC	Total WAFF	Total LS
'AAA'	*17.17*	17.16	34.69	49.47
'AA+'	*14.40*	14.39	32.76	43.93
'AA'	*11.60*	11.60	28.11	41.26
'AA-'	*10.56*	10.55	26.48	39.85
'A+'	*9.34*	9.33	24.99	37.36
'A'	*8.39*	8.39	23.32	35.98
'A-'	*7.62*	7.62	22.00	34.61
'BBB+'	*6.90*	6.90	20.41	33.79
'BBB'	*6.27*	6.26	19.00	32.98
'BBB-'	*5.50*	5.50	16.96	32.41
'BB+'	*4.69*	4.69	14.73	31.85
'BB'	*3.94*	3.94	12.47	31.57
'BB-'	*3.31*	3.31	10.59	31.29
'B+'	*2.70*	2.70	8.71	31.01
'B'	*2.10*	2.10	6.83	30.73
'B-'	*1.50*	1.50	4.96	30.18

Range of Expected Loss

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

$ 2,209,195.49 <----------> $ 3,681,992.48

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%]	55,814.35	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	1,403,892.59	1.000
2 x Largest Loan Balance	1,451,335.82	1.034
Largest Balance in CA Zip - 90604	929,402.87	0.662
Minimum	701,946.30	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*	09-25-2006
	CMLTI 2006-NC2		*CMLTI 2006-NC2*	06:09:44 PM
	Final Total [Fixed 1st]		*v2 total [Fixed 1st]*	

FINAL

POOL/PORTFOLIO LOSS COVERAGE SUMMARY REPORT (Without Factors)

	'AAA'	
Weighted Average Foreclosure Frequency	34.69	*34.71*
Loss Severity	49.47	*49.48*
Net Loss Coverage	**17.16**	
Pool Size Factor	1.00 (x)	
Total Loss Coverage	**17.16**	*17.17*

Pool Modified Date - 09/25/2006

Total Analyzed Balance $ 140,389,259.46
140,535,067.43

Total Loans in Pool	836	*837*
Total Loans with FATAL Errors	0	*0*
Total Loans with Assumptions	0	*0*
Total Loans Analyzed	836	*837*

Rating Category		Total LC	Total WAFF	Total LS
'AAA'	*17.17*	17.16	34.69	49.47
'AA+'	*14.40*	14.39	32.76	43.93
'AA'	*11.60*	11.60	28.11	41.26
'AA-'	*10.56*	10.55	26.48	39.85
'A+'	*9.34*	9.33	24.99	37.36
'A'	*8.39*	8.39	23.32	35.98
'A-'	*7.62*	7.62	22.00	34.61
'BBB+'	*6.90*	6.90	20.41	33.79
'BBB'	*6.27*	6.26	19.00	32.98
'BBB-'	*5.50*	5.50	16.96	32.41
'BB+'	*4.69*	4.69	14.73	31.85
'BB'	*3.94*	3.94	12.47	31.57
'BB-'	*3.31*	3.31	10.59	31.29
'B+'	*2.70*	2.70	8.71	31.01
'B'	*2.10*	2.10	6.83	30.73
'B-'	*1.50*	1.50	4.96	30.18

Range of Expected Loss

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

$ 2,209,195.49 <----------> $ 3,681,992.48

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%]	55,814.35	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	1,403,892.59	1.000
2 x Largest Loan Balance	1,451,335.82	1.034
Largest Balance in CA Zip - 90604	929,402.87	0.662
Minimum	701,946.30	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
Final Total [Fixed 1st]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v2 total [Fixed 1st]

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POOL/PORTFOLIO CHARACTERISTICS SUMMARY REPORT (Total Pool)

		140,535,067.43	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 836	*837*	Total	140,389,259.46	45		*7.87*	*76.90*	*76.81*	*397.21*	*395.66*
Total Loans Analyzed 836	*837*	(W) Avg.	167,929.74			7.87	76.90	76.81	397.25	395.70
		High	725,667.91	CA	19.63	12.30	95.00	94.99	480.00	479.19
Pool Modified Date - 09/25/2006		Low	49,506.30			6.25	13.16	13.03	120.00	118.17

		Number of Loans	Balance ($)	Balance % of Total	
BALANCE	0 < Bal <= $100,000	293	21,860,087.81	15.57	*15.56*
	$100,000 < Bal <= $150,000	194	23,629,458.33	16.83	*16.92*
	$150,000 < Bal <= $200,000	121	21,016,057.71	14.97	*14.95*
	$200,000 < Bal <= $417,000	183	51,027,970.78	36.35	*36.31*
	$417,000 < Bal <= $600,000	38	18,087,053.11	12.88	*12.87*
	$600,000 < Bal <= $1,000,000	7	4,768,631.72	3.40	*3.39*
	$1,000,000 < Bal	0			
SEASONING	Under 1 Year	836	140,389,259.46	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	4,173,494.15	2.97	*2.97*
[for fixed and ARMs only]	Up To 20 Years	22	2,310,149.00	1.65	*1.64*
	Up To 30 Years	542	81,320,723.88	57.93	*57.97*
	Over 30 Years	0			
	Balloons	229	52,584,892.43	37.46	*37.42*
	Unknown	0			
SELF EMPLOYED BORROWER	Yes	134	25,621,430.24	18.25	*18.33*
	No	702	114,767,829.22	81.75	*81.67*

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)	177	33,156,779.93	23.62	*23.70*
X- 11 Months Or Less Employment/Income Verification	8	1,765,478.56	1.26	*1.26*
Y - 12 To 23 Months Employment/Income Verification	380	65,396,465.44	46.58	*46.53*
S - Streamline (Only for an S&P Approved Streamlined Refinance Program)	0			
Z - 24 Months Or More Employment/Income Verification	271	40,070,535.53	28.54	*28.51*
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	15.67

All data in this report refers to Analyzed Loans

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

Total Loans in Pool 836
Total Loans Analyzed 836

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	6,631,837.37	4.72	*4.72*	0.60	0.028	
RG2	> 0	14	2,646,783.44	1.89	*1.88*	0.80	0.015	
RG3	> 0	57	11,410,903.14	8.13	*8.12*	0.85	0.069	
RG4	> 0	130	23,461,703.96	16.71	*16.69*	0.95	0.159	
RG5	> 0	265	47,173,123.01	33.60	*33.57*	1.00	0.336	
RG6	> 0	77	12,610,888.79	8.98	*8.97*	1.25	0.112	
RG7	> 0	117	20,070,072.82	14.30	*14.28*	2.00	0.286	
RG8	> 0	59	7,649,313.56	5.45	*5.55*	3.00	0.163	
RG9	> 0	44	4,995,391.59	3.56	*3.55*	3.50	0.125	
RG10	> 0	31	3,739,241.78	2.66	*2.66*	4.50	0.120	
Subtotal		836	140,389,259.46	100.00	*100.00*		1.413	*1.415*
Total for All Loans:		836	140,389,259.46	100.00	*100.00*		1.413	*1.415*

FICO SCORE	% of Pool		FICO SCORE	% of Pool	
< 300	0.00	*0.00*	651-675	13.48	*13.46*
300-500	0.38	*0.38*	676-700	10.79	*10.77*
501-550	8.08	*8.08*	701-725	4.68	*4.68*
551-600	19.94	*20.02*	726-750	3.39	*3.39*
601-625	14.54	*14.52*	751-850	5.50	*5.49*
626-650	19.23	*19.21*	> 850	0.00	*0.00*
Average FICO score: 625.46		*625.38*	**WA FICO score:** 636.86	*636.78*	

All data in this report refers to Analyzed Loans

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
Final Total [Fixed 1st]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v2 total [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	11.78	3.73	3.30	3.61			25.21	
2 Family etc.		0.07	0.07	0.07	2.70	0.63	0.19				3.73	
3-4 Family etc.							0.07				0.07	
Non-Residential											0.00	
Total for PRIMARY	0.58	0.61	1.32	0.49	14.47	4.37	3.56	3.61			29.01	
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						1.27	
Total for PURCHASE, R/T Refinance	0.58	0.61	1.32	0.84	15.60	4.92	4.09	4.20			32.16	*32.12*
Loan Purpose: CASH OUT Refinance												
Ownership: PRIMARY												
SFR etc.	3.82	4.42	9.76	6.81	15.17	7.97	6.69	4.01			58.65	
2 Family etc.	0.70	1.25	0.57	1.39	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	4.53	5.67	10.93	8.20	15.71	8.08	6.95	4.64			64.70	
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	0.48	0.84	0.28			2.38	
Ownership: SECOND												
SFR etc.	0.19			0.34			0.23				0.77	
2 Family etc.											0.00	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for SECOND	0.19			0.34			0.23				0.77	
Total for CASH OUT Refinance	4.77	5.97	11.04	8.61	15.96	8.55	8.02	4.92			67.84	*67.88*
Total for LTV CATEGORY	5.34	6.58	12.36	9.45	31.56	13.47	12.11	9.12			100.00	
	5.34	*6.58*	*12.35*	*9.44*	*31.63*	*13.46*	*12.10*	*9.11*			*100.00*	

Total for Loan Purpose - PURCHASE: 19.44 *19.42* **RATE/TERM:** 12.71 *12.70* **CASH-OUT:** 67.84 *67.88* **Unknown:** 0.00 *0.00*
Total for Ownership - PRIMARY: 93.71 *93.72* **INVESTOR:** 4.26 *4.25* **SECOND:** 2.03 *2.03* **Unknown:** 0.00 *0.00*
Total for Property Type - SFR etc: 88.42 *88.43* **2 Family etc:** 10.17 *10.16* **3-4 Family etc:** 1.42 *1.41* **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
Final Total [Fixed 1st]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v2 total [Fixed 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.	0.58	0.54	1.25	0.42	11.78	3.73	3.30	3.61			25.21	
2 Family etc.		0.07	0.07	0.07	2.70	0.63	0.19				3.73	
3-4 Family etc.							0.07				0.07	
Non-Residential											0.00	
Total for PRIMARY	0.58	0.61	1.32	0.49	14.47	4.37	3.56	3.61			29.01	
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						1.27	
Total for PURCHASE, R/T Refinance	0.58	0.61	1.32	0.84	15.60	4.92	4.09	4.20			32.16	*32.12*
Loan Purpose: CASH OUT Refinance												
Ownership: PRIMARY												
SFR etc.	3.82	4.42	9.76	6.81	15.17	7.97	6.69	4.01			58.65	
2 Family etc.	0.70	1.25	0.57	1.39	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	4.53	5.67	10.93	8.20	15.71	8.08	6.95	4.64			64.70	
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	0.48	0.84	0.28			2.38	
Ownership: SECOND												
SFR etc.	0.19			0.34			0.23				0.77	
2 Family etc.											0.00	
3-4 Family etc.											0.00	
Non-Residential											0.00	
Total for SECOND	0.19			0.34			0.23				0.77	
Total for CASH OUT Refinance	4.77	5.97	11.04	8.61	15.96	8.55	8.02	4.92			67.84	*67.88*
Total for LTV CATEGORY	5.34	6.58	12.36	9.45	31.56	13.47	12.11	9.12			100.00	
	5.34	*6.58*	*12.35*	*9.44*	*31.63*	*13.46*	*12.10*	*9.11*			*100.00*	

Total for Loan Purpose - PURCHASE: 19.44 *19.42* **RATE/TERM:** 12.71 *12.70* **CASH-OUT:** 67.84 *67.88* **Unknown:** 0.00 *0.00*

Total for Ownership - PRIMARY: 93.71 *93.72* **INVESTOR:** 4.26 *4.25* **SECOND:** 2.03 *2.03* **Unknown:** 0.00 *0.00*

Total for Property Type - SFR etc: 88.42 *88.43* **2 Family etc:** 10.17 *10.16* **3-4 Family etc:** 1.42 *1.41* **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	607	62.54	87,804,367.03	76.10	7.98	N/A	347.69	345.96
54	15 Year Balloon	229	37.46	52,584,892.43	78.23	7.69	N/A	480.00	478.28

Loan Type		$ Balance % of Total	Balance($)
10	*Fixed Rate*	*62.58*	*87,949,424.28*
54	*15 Year Balloon*	*37.42*	*52,585,643.15*

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
Final Total [Fixed 1st]

Compared To: *Citigroup Mortgage Loan Trust*
CMLTI 2006-NC2
v2 total [Fixed 1st]

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MORTGAGE INSURANCE COVERAGE SUMMARY REPORT

Total Loans in Pool 836
Total Loans Analyzed 836

Company		Number of Loans	Balance ($)	Balance % of Total	
00	No MI	836	140,389,259.46	100.00	
	Unknown MI Code	0			
	Total	836	140,389,259.46	100.00	
	No MI & Unknown MI Code				
	Original 1st/Combined LTV <= 80	545	91,674,324.20	65.30	*65.34*
	Original 1st/Combined LTV > 80	291	48,714,935.26	34.70	*34.66*
	Adjusted 1st/Combined LTV <= 80	545	91,674,324.20	65.30	*65.34*
	Adjusted 1st/Combined LTV > 80	291	48,714,935.26	34.70	*34.66*
	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
Final Total [Fixed 1st]

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STATES BY ORIGINATION REPORT

Total Loans In Pool 836
Total Loans Analyzed 836

	State	Number of Loans	Balance ($)	$ Balance % of Pool	Upto 2002	2003	2004	2005	2006	2007
1	CA	91	27,560,392.44	19.63					19.63	
2	TX	185	19,028,670.50	13.55					13.55	
3	FL	108	18,389,826.45	13.10					13.10	
4	NY	46	13,216,079.41	9.41					9.41	
5	NJ	19	5,847,998.85	4.17					4.17	
6	PA	34	4,349,354.83	3.10					3.10	
7	IL	30	3,893,774.23	2.77					2.77	
8	GA	26	3,646,941.72	2.60					2.60	
9	MA	13	3,248,117.13	2.31					2.31	
10	MD	17	3,155,841.64	2.25					2.25	
11	OH	30	3,036,767.95	2.16					2.16	
12	AZ	14	2,775,462.76	1.98					1.98	
13	MN	13	2,702,387.03	1.92					1.92	
14	HI	10	2,411,117.14	1.72					1.72	
15	VA	16	2,390,314.81	1.70					1.70	
16	MI	20	2,230,891.55	1.59					1.59	
17	WA	14	2,065,556.44	1.47					1.47	
18	OR	8	1,950,018.32	1.39					1.39	
19	NV	10	1,832,948.90	1.31					1.31	
20	CT	9	1,654,649.58	1.18					1.18	
21	CO	8	1,310,133.34	0.93					0.93	
22	ID	4	1,235,314.42	0.88					0.88	
23	WI	9	1,199,941.13	0.85					0.85	
24	MO	10	997,187.90	0.71					0.71	
25	ME	6	970,164.21	0.69					0.69	
26	NM	8	962,710.17	0.69					0.69	
27	AL	10	889,580.77	0.63					0.63	
28	NC	6	859,920.07	0.61					0.61	
29	LA	6	793,092.76	0.56					0.56	
30	KY	7	748,498.99	0.53					0.53	
31	IN	8	596,380.71	0.42					0.42	
32	OK	6	571,341.91	0.41					0.41	
33	NH	3	527,038.17	0.38					0.38	
34	TN	5	512,192.82	0.36					0.36	
35	IA	6	416,970.28	0.30					0.30	
36	MS	3	383,946.29	0.27					0.27	
37	AR	4	314,149.09	0.22					0.22	
38	NE	3	302,126.94	0.22					0.22	
39	UT	1	291,649.33	0.21					0.21	
40	SC	2	290,687.77	0.21					0.21	
41	KS	3	252,210.08	0.18					0.18	
42	AK	1	239,178.06	0.17					0.17	
43	MT	1	134,964.81	0.10					0.10	
44	WV	2	108,852.74	0.08					0.08	

All data in this report refers to Analyzed Loans

STATES BY ORIGINATION REPORT

Total Loans In Pool 836
Total Loans Analyzed 836

	State	Number of Loans	Balance ($)	$ Balance % of Pool	Upto 2002	2003	2004	2005	2006	2007
45	RI	1	93,915.02	0.07					0.07	
		836	140,389,259.46	100.00	0.00	0.00	0.00	0.00	99.99	0.00

All data in this report refers to Analyzed Loans

TOP 10 STATE SUMMARY REPORT

	State	Balance % of Total	Number of Loans	State Total ($)		Balance ($)	Rate (%)	1st/Comb LTV (%)
1	CA	19.63	91	27,560,392.44	(W) Avg.	302,861.46	7.04	72.28
					High	659,710.98	9.88	95.00
					Low	75,431.74	6.25	26.96
2	TX	13.55	185	19,028,670.50	(W) Avg.	102,857.68	8.30	80.04
					High	456,128.71	12.14	95.00
					Low	49,506.30	6.25	27.27
3	FL	13.10	108	18,389,826.45	(W) Avg.	170,276.17	8.16	74.22
					High	466,973.68	11.68	95.00
					Low	49,964.17	6.50	22.03
4	NY	9.41	46	13,216,079.41	(W) Avg.	287,306.07	7.52	75.81
					High	709,719.86	10.52	95.00
					Low	51,259.18	6.25	16.19
5	NJ	4.17	19	5,847,998.85	(W) Avg.	307,789.41	7.90	77.38
					High	531,811.11	9.70	95.00
					Low	71,958.57	6.50	45.60
6	PA	3.10	34	4,349,354.83	(W) Avg.	127,922.20	8.05	76.83
					High	620,037.78	12.20	95.00
					Low	49,857.46	6.55	28.57
7	IL	2.77	30	3,893,774.23	(W) Avg.	129,792.47	8.47	77.82
					High	333,655.44	10.55	95.00
					Low	49,957.66	6.30	45.40
8	GA	2.60	26	3,646,941.72	(W) Avg.	140,266.99	8.58	83.29
					High	469,976.81	11.30	95.00
					Low	49,652.68	6.53	37.04
9	MA	2.31	13	3,248,117.13	(W) Avg.	249,855.16	7.28	76.09
					High	417,836.22	8.25	95.00
					Low	147,905.14	6.50	38.57
10	MD	2.25	17	3,155,841.64	(W) Avg.	185,637.74	7.35	72.80
					High	475,488.32	9.98	89.84
					Low	49,510.28	6.40	13.16

All data in this report refers to Analyzed Loans

TOP 10 ZIP CODE SUMMARY REPORT

	Zip Code	State	Balance % of Total	Number of Loans	Zip Total ($)		Balance ($)	Rate (%)	1st/Comb LTV (%)
1	11706	NY	0.79	2	1,104,476.85	(W) Avg.	552,238.43	7.86	78.55
						High	709,324.72	8.50	85.00
						Low	395,152.13	7.50	74.95
2	11221	NY	0.71	2	998,080.85	(W) Avg.	499,040.43	6.66	73.95
						High	552,258.06	6.85	85.00
						Low	445,822.79	6.50	60.27
3	90604	CA	0.66	2	929,402.87	(W) Avg.	464,701.44	6.59	82.68
						High	489,785.43	6.70	83.81
						Low	439,617.44	6.50	81.67
4	34116	FL	0.60	3	847,624.76	(W) Avg.	282,541.59	7.57	76.23
						High	319,176.84	8.63	80.00
						Low	254,913.23	6.80	67.46
5	93551	CA	0.55	2	769,945.58	(W) Avg.	384,972.79	6.56	83.77
						High	393,474.95	6.63	95.00
						Low	376,470.63	6.50	72.04
6	20603	MD	0.54	2	754,639.40	(W) Avg.	377,319.70	6.51	83.21
						High	475,488.32	6.70	89.84
						Low	279,151.08	6.40	79.32
7	10469	NY	0.53	2	750,013.36	(W) Avg.	375,006.68	6.72	72.60
						High	382,157.55	6.90	75.00
						Low	367,855.81	6.55	70.10
8	97267	OR	0.52	1	725,667.91	(W) Avg.	725,667.91	7.50	95.00
						High	725,667.91	7.50	95.00
						Low	725,667.91	7.50	95.00
9	96793	HI	0.51	2	718,981.88	(W) Avg.	359,490.94	7.04	81.19
						High	419,198.61	7.20	94.34
						Low	299,783.27	6.93	71.79
10	11694	NY	0.51	1	709,719.86	(W) Avg.	709,719.86	6.88	71.72
						High	709,719.86	6.88	71.72
						Low	709,719.86	6.88	71.72

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	0.51	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

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Citigroup Mortgage Loan Trust
CMLTI 2006-NC2
Final Total [Fixed 1st]

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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
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	51,734.21	0.02	33,224.80	64.22	90.00	89.20	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

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

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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	11.02	95	15,469,521.55	162,837.07	53.13	53.06	7.12	379.12
10 < FF <= 15	31.78	247	44,616,249.31	180,632.59	71.70	71.61	7.47	391.66
15 < FF <= 20	13.65	109	19,164,269.00	175,818.98	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	7,516,628.26	159,928.26	82.95	82.85	8.03	387.05
30 < FF <= 35	3.62	34	5,078,830.14	149,377.36	84.77	84.69	7.94	388.96
35 < FF <= 40	3.14	22	4,404,523.55	200,205.62	83.01	82.88	8.01	419.51
40 < FF <= 45	3.17	25	4,444,228.83	177,769.15	86.10	86.03	7.97	423.77
45 < FF <= 50	2.91	27	4,090,475.01	151,499.07	84.46	84.34	7.92	378.18
50 < FF <= 60	4.49	39	6,306,752.06	161,711.59	85.77	85.68	8.58	412.97
60 < FF <= 70	6.32	57	8,877,995.54	155,754.31	88.42	88.31	8.62	401.22
70 < FF <= 80	3.12	38	4,384,584.66	115,383.81	89.24	89.12	9.19	387.61
80 < FF <= 90	3.79	32	5,322,653.68	166,332.93	90.93	90.81	8.60	406.98
90 < FF < 100	3.35	30	4,700,623.24	156,687.44	93.43	93.33	8.70	407.93
FF = 100	0.00							
Loss Severity								
LS = 0	3.10	36	4,346,187.33	120,727.43	36.59	36.59	7.37	356.54
0 < LS <= 10	1.51	13	2,119,981.98	163,075.54	46.30	46.30	7.17	374.42
10 < LS <= 20	1.84	15	2,584,401.29	172,293.42	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	10,058,609.34	193,434.80	64.27	64.27	7.39	381.51
40 < LS <= 50	25.28	189	35,491,756.83	187,787.07	75.51	75.51	7.47	390.01
50 < LS <= 60	34.09	275	47,858,466.67	174,030.79	82.33	82.33	7.95	405.17
60 < LS	23.06	217	32,379,476.65	149,214.18	87.26	87.26	8.57	405.40
Loss Coverage *								
LC = 0	3.10	36	4,346,187.33	120,727.43	36.59	36.59	7.37	356.54
0 < LC <= 5	18.23	150	25,590,294.35	170,601.96	60.63	60.63	7.31	385.57
5 < LC <= 10	34.24	257	48,069,025.78	187,039.01	77.01	77.01	7.63	397.98
10 < LC	44.44	393	62,383,752.00	158,737.28	86.30	86.30	8.32	404.30

*** - 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							19.63	1.50
2	TX	0.04	4.64	0.81				13.52	1.58
3	FL							13.10	1.59
4	NY							9.41	1.51
5	NJ							4.17	1.05
6	PA							3.10	1.40
7	IL	0.05	2.08	0.81				2.73	1.37
8	GA							2.60	1.54
9	MA							2.31	1.50
10	MD							2.25	1.39
11	OH							2.16	1.73
12	AZ							1.98	1.72
13	MN	0.14	0.29	1.83				1.79	1.03
14	HI	0.08	6.56	0.81				1.64	1.30
15	VA							1.70	1.32
16	MI							1.59	2.19
17	WA							1.47	1.79
18	OR							1.39	1.89
19	NV							1.31	1.07
20	CT							1.18	1.49
21	CO	0.14	0.23	0.81				0.80	1.81
22	ID							0.88	3.38
23	WI							0.85	1.46
24	MO							0.71	1.46
25	ME							0.69	2.11
26	NM							0.69	1.61
27	AL							0.63	2.10
28	NC							0.61	2.23
29	LA							0.56	1.52
30	KY							0.53	2.26
31	IN							0.42	1.42
32	OK							0.41	1.29
33	NH	0.09	0.23	1.83				0.28	0.81
34	TN							0.36	1.41
35	IA							0.30	1.06
36	MS							0.27	2.20
37	AR							0.22	1.65
38	NE							0.22	0.81
39	SC							0.21	3.13
40	UT							0.21	3.84
41	KS							0.18	0.81

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	1.83
43	MT							0.10	0.81
44	WV							0.08	2.76
45	RI							0.07	0.81
Total		0.54						99.48	

NOTE - HPI data is as of 12/2005

All data in this report refers to Analyzed Loans

S&P HOUSING VOLATILITY INDEX REPORT

State	MSA	$ Balance % of Total	Adjustment to MVD (%)
AK			
	Anchorage	0.17	0
AL			
	Anniston-Oxford	0.04	0
	Auburn-Opelika	0.16	0
	Birmingham-Hoover	0.20	0
	Huntsville	0.08	0
	Mobile	0.04	-2
AR			
	Hot Springs	0.07	0
	Little Rock-North Little Rock	0.12	0
AZ			
	Phoenix-Mesa-Scottdale	1.62	+2
	Tucson	0.28	0
CA			
	Bakersfield	0.42	+4
	Chico	0.09	+4
	Fresno	0.87	+4
	Los Angeles-Long Beach-Glendale	7.44	+4
	Merced	0.20	+4
	Modesto	0.09	+4
	Oakland-Fremont-Hayward	0.81	+4
	Oxnard-Thousand Oaks-Ventura	0.35	+4
	Riverside-San Bernardino-Ontario	3.77	+4
	Sacramento-Arden-Arcade-Roseville	0.63	+4
	San Diego-Carlsbad-San Marcos	1.20	+4
	San Francisco-San Mateo-Redwood City	0.39	+2
	San Jose-Sunnyvale-Santa Clara	0.28	+2
	Santa Ana-Anaheim-Irvine	0.94	+4
	Santa Barbara-Santa Maria-Goleta	0.47	+4
	Stockton	0.35	+4
	Vallejo-Fairfield	0.42	+4
	Visalia-Porterville	0.43	+4
	Yuba City	0.19	+4
CO			
	Colorado Springs	0.17	0
	Denver-Aurora	0.68	0
CT			
	Bridgeport-Stamford-Norwalk	0.42	0
	Hartford-West Hartford-East Hartford	0.13	0
	New Haven-Milford	0.37	0
	Norwich-New London	0.14	0
DC-VA-MD-WV			
	Washington-Arlington-Alexandria	1.40	+4
FL			
	Cape Coral-Fort Myers	0.57	+4
	Deltona-Daytona Beach-Ormond Beach	0.66	+4
	Fort Lauderdale-Pompano Beach-Deerfield Beach	1.40	+4

S&P HOUSING VOLATILITY INDEX REPORT

State	MSA	$ Balance % of Total	Adjustment to MVD (%)
FL			
	Fort Walton Beach-Crestview-Destin	0.09	+4
	Jacksonville	1.13	0
	Lakeland	0.19	0
	Miami-Miami Beach-Kendall	2.29	+4
	Naples-Marco Island	0.91	+4
	Ocala	0.30	+2
	Orlando	1.74	+2
	Palm Bay-Melbourne-Titusville	0.30	+4
	Port St. Lucie-Fort Pierce	0.27	+4
	Punta Gorda	0.14	+4
	Sarasota-Bradenton-Venice	0.16	+4
	Tallahassee	0.08	0
	Tampa-St. Petersburg-Clearwater	2.04	+4
	West Palm Beach-Boca Raton-Boynton Beach	0.22	+4
GA			
	Atlanta-Sandy Springs-Marietta	2.08	0
	Savannah	0.11	0
	Valdosta	0.05	0
	Warner Robins	0.12	-2
GA-SC			
	Augusta-Richmond County	0.22	0
HI			
	Honolulu	0.65	0
IA			
	Des Moines	0.11	0
IA-NE-SD			
	Sioux City	0.04	-2
ID			
	Boise City-Nampa	0.22	0
	Coeur d'Alene	0.06	+2
IL			
	Bloomington-Normal	0.17	0
	Champaign-Urbana	0.05	0
	Chicago-Naperville-Joliet	1.91	0
	Decatur	0.04	0
	Kankakee-Bradley	0.08	0
	Peoria	0.17	0
IN			
	Anderson	0.14	0
	Fort Wayne	0.05	0
	Gary	0.09	0
	Indianapolis	0.05	0
	Terre Haute	0.05	0
KS			
	Wichita	0.05	0
KY-IN			
	Louisville	0.31	0

S&P HOUSING VOLATILITY INDEX REPORT

State	MSA	$ Balance % of Total	Adjustment to MVD (%)
LA			
	Baton Rouge	0.05	0
	New Orleans-Metairie-Kenner	0.37	0
	Shreveport-Bossier City	0.04	0
MA			
	Barnstable Town	0.22	+4
	Boston-Quincy	0.35	+2
	Cambridge-Newton-Framingham	0.55	0
	Essex County	0.45	0
	Worcester	0.44	0
MD			
	Baltimore-Towson	0.79	+4
	Bethesda-Frederick-Gaithersburg	0.10	+2
MD-WV			
	Cumberland	0.05	0
ME			
	Bangor	0.08	0
	Portland-South Portland-Biddeford	0.44	0
MI			
	Detroit-Livonia-Dearborn	0.39	0
	Flint	0.16	0
	Grand Rapids-Wyoming	0.24	0
	Kalamazoo-Portage	0.04	0
	Lansing-East Lansing	0.08	0
	Saginaw-Saginaw Township North	0.04	0
	Warren-Farmington Hills-Troy	0.31	0
MN-WI			
	Duluth	0.17	0
	Minneapolis-St. Paul-Bloomington	1.49	0
MO-IL			
	St. Louis	0.47	0
MO-KS			
	Kansas City	0.47	0
	St. Joseph	0.05	0
MS			
	Hattiesburg	0.05	-2
	Jackson	0.14	0
MT			
	Missoula	0.10	0
NC			
	Greensboro-High Point	0.23	0
	Raleigh-Cary	0.13	0
NC-SC			
	Charlotte-Gastonia-Concord	0.07	0
NE			
	Lincoln	0.06	0
NE-IA			
	Omaha-Council Bluffs	0.16	0

S&P HOUSING VOLATILITY INDEX REPORT

State	MSA	$ Balance % of Total	Adjustment to MVD (%)
NH			
	Manchester-Nashua	0.09	0
	Rockingham County-Strafford County	0.28	0
NJ			
	Camden	0.18	0
	Edison	2.04	+2
	Trenton-Ewing	0.09	0
NJ-PA			
	Newark-Union	0.83	0
NM			
	Albuquerque	0.44	0
	Santa Fe	0.12	0
NV			
	Carson City	0.15	+4
	Las Vegas-Paradise	0.82	+4
	Reno-Sparks	0.07	+4
NY			
	Albany-Schenectady-Troy	0.17	0
	Binghamton	0.20	0
	Buffalo-Niagara Falls	0.11	0
	Glens Falls	0.12	0
	Ithaca	0.06	0
	Nassau-Suffolk	3.84	+2
	Rochester	0.04	0
	Syracuse	0.05	0
	Utica-Rome	0.04	0
NY-NJ			
	New York-Wayne-White Plains	5.61	+2
OH			
	Akron	0.43	0
	Canton-Massillon	0.06	0
	Cleveland-Elyria-Mentor	0.58	0
	Columbus	0.30	0
	Dayton	0.09	0
	Lima	0.07	0
	Mansfield	0.04	0
	Springfield	0.04	-2
	Toledo	0.19	0
OH-KY-IN			
	Cincinnati-Middletown	0.17	0
OK			
	Oklahoma City	0.36	0
	Tulsa	0.05	0
OR			
	Eugene-Springfield	0.32	0
	Salem	0.10	0
OR-WA			
	Portland-Vancouver-Beaverton	0.83	0

S&P HOUSING VOLATILITY INDEX REPORT

State	MSA	$ Balance % of Total	Adjustment to MVD (%)
PA			
	Erie	0.04	0
	Harrisburg-Carlisle	0.07	0
	Lancaster	0.13	0
	Philadelphia	1.70	0
	Pittsburgh	0.27	0
	Reading	0.11	0
	Scranton-Wilkes-Barre	0.06	0
PA-NJ			
	Allentown-Bethlehem-Easton	0.36	0
RI-MA			
	Providence-New Bedford-Fall River	0.19	+2
SC			
	Florence	0.07	0
TN			
	Cleveland	0.10	0
	Jackson	0.08	-2
	Knoxville	0.04	0
	Nashville-Davidson-Murfreesboro	0.08	0
TN-MS-AR			
	Memphis	0.14	0
TX			
	Amarillo	0.07	-2
	Austin-Round Rock	0.78	-2
	Beaumont-Port Arthur	0.24	-2
	Brownsville-Harlingen	0.19	-2
	Corpus Christi	0.26	0
	Dallas-Plano-Irving	2.12	0
	El Paso	0.64	0
	Fort Worth-Arlington	1.02	-2
	Houston-Baytown-Sugar Land	4.94	0
	Killeen-Temple-Fort Hood	0.56	-2
	Laredo	0.11	0
	Longview	0.11	-2
	Lubbock	0.07	-2
	McAllen-Edinburg-Phar	0.29	-2
	San Angelo	0.04	0
	San Antonio	0.93	0
	Sherman-Denison	0.13	-2
	Tyler	0.14	0
	Victoria	0.04	0
	Waco	0.12	-2
VA			
	Lynchburg	0.07	0
	Richmond	0.25	0
	Roanoke	0.06	0
VA-NC			
	Virginia Beach-Norfolk-Newport News	0.61	+4

S&P HOUSING VOLATILITY INDEX REPORT

State	MSA	$ Balance % of Total	Adjustment to MVD (%)
VA-WV			
	Winchester	0.07	+4
WA			
	Bremerton-Silverdale	0.12	0
	Mount Vernon-Anacortes	0.16	0
	Seattle-Bellevue-Everett	0.34	0
	Spokane	0.15	0
	Takoma	0.32	0
	Yakima	0.06	0
WI			
	Janesville	0.06	0
	Madison	0.36	0
	Milwaukee-Waukesha-West Allis	0.15	0
WV			
	Charleston	0.04	0
WV-OH			
	Weirton-Steubenville	0.04	0
No MSA Match Found		8.42	0
Weighted Average Adjustment to MVD		1.52	

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		836	100.00	$140,389,259.46	100.00
	Total :	836	100.00	$140,389,259.46	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	140,389,259.46
WA Coupon Rate %	7.87

Risk Grade (main)	% of Pool	F.F. multiple
RG1	4.72	0.60
RG2	1.89	0.80
RG3	8.13	0.85
RG4	16.71	0.95
RG5	33.60	1.00
RG6	8.98	1.25
RG7	14.30	2.00
RG8	5.45	3.00
RG9	3.56	3.50
RG10	2.66	4.50
WA Borrower Quality		1.413

Original LTV	% of Pool	F.F. multiple
<= 70	24.28	1.00
> 70 and <= 80	41.02	1.00
> 80 and <= 90	25.58	1.50
> 90 and <= 95	9.12	3.00
> 95	0.00	4.50
WA Original LTV	76.90	
LTV > 80, no mortgage insurance	34.70	

Adjusted LTV	% of Pool	F.F. multiple
<= 70	24.28	1.00
> 70 and <= 80	41.02	1.00
> 80 and <= 90	25.58	1.50
> 90 and <= 95	9.12	3.00
> 95	0.00	6.00
WA Adjusted LTV	76.81	
LTV > 80, no mortgage insurance	34.70	

Loan size	% of Pool
0 < Bal <= $100,000	15.57
$100,000 < Bal <= $150,000	16.83
$150,000 < Bal <= $200,000	14.97
$200,000 < Bal <= $359,650	28.16
$359,650 < Bal <= $600,000	21.07
$600,000 < Bal <= $1,000,000	3.40
$1,000,000 < Bal	0.00

WA Loan size 167,929.74

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	62.54	1.00
Arm	0.00	0.00 *
Two Step	0.00	0.00 *
Balloon	37.46	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	28.54	1.00
Other	71.46	1.26 *
Unknown	0.00	1.26 *

Ownership	% of Pool	F.F. multiple
Primary	93.71	1.00
Investor	4.26	3.00
Second home	2.03	3.00
Unknown	0.00	3.00

Loan purpose	% of Pool	F.F. multiple
Purchase	19.44	1.00
Cash-Out Refinance	67.84	1.31 *
Rate/Term Refinance	12.71	1.00
Unknown	0.00	1.31 *

Property type	% of Pool	F.F. multiple
SFR etc	88.42	1.00
2 Family etc	10.17	1.20
3 - 4 Family etc	1.42	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	1.65	0.95
Upto 30 Years	57.93	1.00
Over 30 Years	0.00	1.05
Non Fixed, Non ARM	37.46	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	140,389,259.46
WA Coupon Rate %	7.87

Risk Grade (main)	% of Pool	F.F. multiple
RG1	4.72	0.60
RG2	1.89	0.80
RG3	8.13	0.85
RG4	16.71	0.95
RG5	33.60	1.00
RG6	8.98	1.25
RG7	14.30	2.00
RG8	5.45	3.00
RG9	3.56	3.50
RG10	2.66	4.50
WA Borrower Quality		1.413

Lien Status	% of Pool
First Lien	100.00
Second Lien	0.00

Original Combined LTV	% of Pool	F.F. multiple
<= 70	24.28	1.00
> 70 and <= 80	41.02	1.00
> 80 and <= 90	25.58	1.50
> 90 and <= 95	9.12	3.00
> 95	0.00	4.50
WA Original LTV	76.90	
LTV > 80, no mortgage insurance	34.70	
WA Adjusted LTV	76.81	
Adj. LTV > 80, no mortgage insurance	34.70	
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	15.57
$100,000 < Bal <= $150,000	16.83
$150,000 < Bal <= $200,000	14.97
$200,000 < Bal <= $359,650	28.16
$359,650 < Bal <= $600,000	21.07
$600,000 < Bal <= $1,000,000	3.40
$1,000,000 < Bal	0.00

WA Loan size 167,929.74

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	62.54	1.00
Arm	0.00	0.00 *
Two Step	0.00	0.00 *
Balloon	37.46	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	28.54	1.00
Other	71.46	1.26 *
Unknown	0.00	1.26 *

Ownership	% of Pool	F.F. multiple
Primary	93.71	1.00
Investor	4.26	3.00
Second home	2.03	3.00
Unknown	0.00	3.00

Loan purpose	% of Pool	F.F. multiple
Purchase	19.44	1.00
Cash-Out Refinance	67.84	1.31 *
Rate/Term Refinance	12.71	1.00
Unknown	0.00	1.31 *

Property type	% of Pool	F.F. multiple
SFR etc	88.42	1.00
2 Family etc	10.17	1.20
3 - 4 Family etc	1.42	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	1.65	0.95
Upto 30 Years	57.93	1.00
Over 30 Years	0.00	1.05
Non Fixed, Non ARM	37.46	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	1.89
RG3	8.13
RG4	16.71
RG5	33.60
RG6	8.98
RG7	14.30
RG8	5.45
RG9	3.56
RG10	2.66

FICO SCORE	% of Pool
<= 500	0.38
501 - 550	8.46
551 - 600	19.94
601 - 625	14.54
626 - 650	19.23
651 - 675	13.48
676 - 700	10.79
701 - 725	4.68
726 - 750	3.39
>= 751	5.50

WA Coupon	7.87	(%)
WA Term	397.25	(mo)
WA (C)LTV	76.90	(%)
WA Loan Size	167,930	($)
WA Margin (ARM)	0.00	

	% of Pool
Limited Documentation	71.46
Cash Out	67.84
Non-Owner Occupied	6.29
SFR Property	88.42

All data in this report refers to Analyzed Loans

CMLTI06-NC2
Aggregate

Summary for All Loans	Values
Number of Loans	4,499
Dollars Outstanding	946,626,438.62
Average UPB	210,408.19
Original Amount	947,202,124.41
Average OPB	210,536.15
WA Gross Rate	8.423
WA Net Rate	7.903
WA Origterm	359
WA Scheduled Term	357
WA Seasoning	2
WA Combined LTV	81.41
WA Fully Combined LTV	87.57
WA FICO (Fico>0)	626
WA Margin	6.189
WA LifeFloor	6.197
WA LifeCap	15.334
WA InitialCap	1.943
WA PeriodicCap	1.499
WA Origination Date	06/28/2006
WA Monthroll	25
WA Next Adjustment Date	09/17/2008
WA First Adjustment Date	09/17/2008

Original Balance	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
30,000 - 50,000	210	8,566,223.81	0.90	40791.54	10.750	627	93.69	93.77
50,001 - 75,000	503	31,549,081.19	3.33	62721.83	10.045	615	86.36	89.03
75,001 - 100,000	480	42,060,650.22	4.44	87626.35	9.434	617	83.28	87.06
100,001 - 125,000	468	52,778,300.99	5.58	112774.15	9.092	611	81.96	87.26
125,001 - 150,000	390	53,737,805.78	5.68	137789.25	8.972	619	80.47	86.06
150,001 - 175,000	318	51,646,372.41	5.46	162409.98	8.752	613	80.94	85.61
175,001 - 200,000	301	56,684,211.69	5.99	188319.64	8.452	612	79.17	85.64
200,001 - 225,000	283	60,354,010.82	6.38	213265.06	8.313	608	79.72	85.04
225,001 - 250,000	235	55,895,132.98	5.90	237851.63	8.267	612	78.88	85.44
250,001 - 275,000	182	47,683,456.71	5.04	261997.01	8.168	622	78.48	85.56
275,001 - 300,000	187	53,838,487.37	5.69	287906.35	8.191	618	80.65	86.01
300,001 - 333,700	158	49,969,224.30	5.28	316260.91	8.288	640	81.99	89.61
333,701 - 350,000	62	21,182,425.75	2.24	341652.03	8.409	618	80.25	85.40
350,001 - 400,000	203	76,468,780.67	8.08	376693.50	8.014	628	81.27	87.55
400,001 - 500,000	265	118,963,047.13	12.57	448917.16	8.011	637	82.12	89.29
500,001 - 600,000	115	63,250,718.75	6.68	550006.25	8.028	643	82.41	90.48
600,001 - 700,000	75	49,355,379.69	5.21	658071.73	7.894	652	83.63	93.18
700,001 - 800,000	44	32,326,470.95	3.41	734692.52	8.075	650	82.62	90.39
800,001 - 900,000	8	6,767,455.64	0.71	845931.96	8.358	611	86.26	88.72
900,001 - 1,000,000	3	2,958,313.40	0.31	986104.47	8.728	649	85.35	89.75
1,000,001 - 1,500,000	9	10,590,888.37	1.12	1176765.37	7.650	655	74.19	74.19
Avg 210,536	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Current Balance	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
29,983 - 50,000	210	8,566,223.81	0.90	40791.54	10.750	627	93.69	93.77
50,001 - 75,000	507	31,849,014.26	3.36	62818.57	10.039	616	86.21	88.90
75,001 - 100,000	476	41,760,717.15	4.41	87732.60	9.435	617	83.37	87.15
100,001 - 125,000	468	52,778,300.99	5.58	112774.15	9.092	611	81.96	87.26
125,001 - 150,000	391	53,887,640.70	5.69	137820.05	8.979	619	80.52	86.10
150,001 - 175,000	317	51,496,537.49	5.44	162449.65	8.744	613	80.89	85.56
175,001 - 200,000	301	56,684,211.69	5.99	188319.64	8.452	612	79.17	85.64
200,001 - 225,000	284	60,578,910.65	6.40	213306.02	8.312	608	79.73	85.10
225,001 - 250,000	234	55,670,233.15	5.88	237906.98	8.268	612	78.87	85.39
250,001 - 275,000	182	47,683,456.71	5.04	261997.01	8.168	622	78.48	85.56
275,001 - 300,000	187	53,838,487.37	5.69	287906.35	8.191	618	80.65	86.01
300,001 - 325,000	126	39,414,247.78	4.16	312811.49	8.251	644	82.27	90.14
325,001 - 358,700	123	42,008,631.49	4.44	341533.59	8.280	624	80.25	85.33
358,701 - 375,000	60	21,927,631.74	2.32	365460.53	8.242	617	81.94	88.52
375,001 - 425,000	185	73,567,812.55	7.77	397663.85	7.922	628	81.28	88.06
425,001 - 525,000	223	104,582,852.21	11.05	468981.40	8.032	642	82.58	90.00
525,001 - 625,000	99	56,258,527.89	5.94	568267.96	8.009	646	82.37	90.82
625,001 - 725,000	83	56,401,038.18	5.96	679530.58	7.970	651	83.40	92.65
725,001 - 825,000	25	18,971,137.88	2.00	758845.52	8.075	646	83.13	89.19
825,001 - 925,000	6	5,151,623.16	0.54	858603.86	8.384	607	84.30	87.53
925,001 - 1,025,000	4	3,977,701.80	0.42	994425.45	8.682	649	83.98	87.25
1,025,001 - 1,500,000	8	9,571,499.97	1.01	1196437.50	7.554	655	73.57	73.57
Avg 210,408	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Originator	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
NEWCENTURY	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Coupon Distribution	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
5.500 - 5.500	1	599,842.71	0.06	599842.71	5.500	688	77.38	77.38
5.501 - 6.000	20	6,893,814.78	0.73	344690.74	5.833	674	71.09	74.29
6.001 - 6.500	107	29,840,711.17	3.15	278885.15	6.412	666	74.56	77.62
6.501 - 7.000	288	84,209,357.91	8.90	292393.60	6.831	651	75.74	81.30
7.001 - 7.500	412	116,375,224.86	12.29	282464.14	7.320	642	79.34	87.07
7.501 - 8.000	641	164,519,938.18	17.38	256661.37	7.778	635	80.66	89.99
8.001 - 8.500	577	140,322,941.37	14.82	243194.01	8.291	624	80.58	89.76
8.501 - 9.000	692	149,736,969.00	15.82	216382.90	8.767	618	81.71	88.50
9.001 - 9.500	459	86,777,020.74	9.17	189056.69	9.268	604	83.01	86.65
9.501 - 10.000	446	74,593,923.73	7.88	167250.95	9.766	593	83.91	85.42
10.001 - 10.500	228	33,886,165.53	3.58	148623.53	10.265	598	86.16	88.10
10.501 - 11.000	183	21,124,743.64	2.23	115435.76	10.746	614	88.94	89.54
11.001 - 11.500	116	11,695,519.74	1.24	100823.45	11.279	613	91.58	91.96
11.501 - 12.000	162	13,919,505.86	1.47	85922.88	11.794	629	97.57	97.57
12.001 - 12.500	117	8,474,622.02	0.90	72432.67	12.320	617	97.43	97.43
12.501 - 13.000	38	2,766,349.99	0.29	72798.68	12.758	627	99.73	99.73
13.001 - 13.500	9	666,114.53	0.07	74012.73	13.200	617	100.00	100.00
13.501 - 14.000	1	104,916.67	0.01	104916.67	13.700	598	100.00	100.00
14.001 - 14.500	1	82,772.96	0.01	82772.96	14.500	590	100.00	100.00
14.501 - 14.750	1	35,983.23	0.00	35983.23	14.750	593	100.00	100.00
WtAvg 8.423	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Loantype	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
FIXED -10	4	406,363.57	0.04	101590.89	7.600	674	74.81	74.81
FIXED -15	41	3,947,913.75	0.42	96290.58	8.420	615	71.64	72.23
FIXED -20	26	2,683,429.65	0.28	103208.83	8.394	654	74.65	74.65
FIXED -25	2	473,784.46	0.05	236892.23	6.956	739	73.58	73.58
FIXED -30	1,165	129,699,441.77	13.70	111329.99	9.229	641	85.34	87.18
FIXED BALLOON 40/30	229	52,584,892.43	5.55	229628.35	7.694	642	78.23	81.69
HYBRID 2 YRS FIXED	850	164,188,245.86	17.34	193162.64	8.740	610	81.36	86.83
HYBRID 2 YRS FIXED BALLOON	1,184	316,280,138.64	33.41	267128.50	8.397	619	80.75	86.89
HYBRID 2 YRS FIXED IO	417	146,581,175.27	15.48	351513.61	7.866	636	81.95	94.24
HYBRID 3 YRS FIXED	301	52,827,894.39	5.58	175507.95	8.493	618	79.77	84.10
HYBRID 3 YRS FIXED BALLOON	203	49,629,968.27	5.24	244482.60	8.212	622	80.48	85.53
HYBRID 3 YRS FIXED IO	77	27,323,190.56	2.89	354846.63	7.665	645	81.04	91.71
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Lien	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
1	3,868	897,219,872.45	94.78	231959.64	8.264	624	80.39	86.89
2	631	49,406,566.17	5.22	78298.84	11.307	653	99.89	99.89
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Simul Seconds	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
N	3,282	644,294,252.67	68.06	196311.47	8.592	615	81.92	81.92
Y	1,217	302,332,185.95	31.94	248424.15	8.061	649	80.33	99.62
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Combined LTV	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
13.16 - 15.00	1	49,510.28	0.01	49510.28	9.975	504	13.16	13.16
15.01 - 20.00	2	134,706.40	0.01	67353.20	8.565	569	16.81	16.81
20.01 - 25.00	5	388,624.95	0.04	77724.99	8.352	584	23.79	23.79
25.01 - 30.00	5	457,693.41	0.05	91538.68	7.214	646	27.84	27.84
30.01 - 35.00	14	2,409,852.63	0.25	172132.33	7.659	604	32.50	32.50
35.01 - 40.00	20	2,313,602.77	0.24	115680.14	8.184	579	38.07	38.07
40.01 - 45.00	30	4,933,796.35	0.52	164459.88	7.959	595	42.93	43.33
45.01 - 50.00	50	7,997,404.78	0.84	159948.10	7.751	613	48.34	48.34
50.01 - 55.00	67	11,707,401.43	1.24	174737.33	7.860	605	52.87	52.87
55.01 - 60.00	88	18,021,819.04	1.90	204793.40	7.727	603	58.30	58.39
60.01 - 65.00	129	28,178,673.53	2.98	218439.33	7.860	608	63.14	63.14
65.01 - 70.00	175	35,395,277.64	3.74	202258.73	8.397	593	68.71	69.02
70.01 - 75.00	251	55,007,026.89	5.81	219151.50	8.199	592	73.68	73.73
75.01 - 80.00	1,624	396,024,709.19	41.84	243857.58	8.057	638	79.83	94.08
80.01 - 85.00	467	106,587,914.22	11.26	228239.65	8.533	589	84.37	85.39
85.01 - 90.00	648	149,429,776.03	15.79	230601.51	8.713	627	89.64	90.06
90.01 - 95.00	297	78,669,289.42	8.31	264879.76	8.517	652	94.69	94.70
95.01 - 100.00	626	48,919,359.66	5.17	78145.94	11.304	653	99.96	99.96
WtAvg>0 81.41	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Fully Combined LTV	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
13.16 - 15.00	1	49,510.28	0.01	49510.28	9.975	504	13.16	13.16
15.01 - 20.00	2	134,706.40	0.01	67353.20	8.565	569	16.81	16.81
20.01 - 25.00	5	388,624.95	0.04	77724.99	8.352	584	23.79	23.79
25.01 - 30.00	5	457,693.41	0.05	91538.68	7.214	646	27.84	27.84
30.01 - 35.00	14	2,409,852.63	0.25	172132.33	7.659	604	32.50	32.50
35.01 - 40.00	20	2,313,602.77	0.24	115680.14	8.184	579	38.07	38.07
40.01 - 45.00	29	4,735,883.06	0.50	163306.31	8.020	590	42.87	42.90
45.01 - 50.00	50	7,997,404.78	0.84	159948.10	7.751	613	48.34	48.34
50.01 - 55.00	68	11,905,314.72	1.26	175078.16	7.838	607	52.73	52.88
55.01 - 60.00	87	17,943,834.62	1.90	206250.97	7.720	603	58.31	58.31
60.01 - 65.00	129	28,178,673.53	2.98	218439.33	7.860	608	63.14	63.14
65.01 - 70.00	172	34,934,408.94	3.69	203107.03	8.405	593	68.72	68.72
70.01 - 75.00	249	54,896,624.76	5.80	220468.37	8.197	592	73.67	73.67
75.01 - 80.00	505	111,774,275.79	11.81	221335.20	8.201	603	79.41	79.43
80.01 - 85.00	420	97,869,557.27	10.34	233022.76	8.492	589	84.29	84.33
85.01 - 90.00	617	143,668,313.77	15.18	232849.78	8.689	626	89.54	89.64
90.01 - 95.00	352	89,632,209.38	9.47	254636.96	8.542	649	93.37	94.69
95.01 - 100.00	1,774	337,335,947.56	35.64	190155.55	8.504	651	83.08	99.96
WtAvg>0 87.57	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

DTI	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
0.81 - 10.00	19	2,649,875.41	0.28	139467.13	8.293	602	81.28	83.49
10.01 - 20.00	117	22,501,552.04	2.38	192320.96	8.237	631	80.86	86.03
20.01 - 30.00	463	85,920,155.18	9.08	185572.69	8.398	620	79.87	83.44
30.01 - 40.00	1,145	229,262,116.25	24.22	200228.92	8.451	627	81.30	87.28
40.01 - 50.00	2,498	554,848,964.18	58.61	222117.28	8.459	628	82.41	89.54
50.01 - 59.37	257	51,443,775.56	5.43	200170.33	8.032	602	73.95	75.41
WtAvg>0 41.13	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Property Type	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
2-4 FAM	262	67,151,980.90	7.09	256305.27	8.538	647	81.93	87.04
CONDO	288	56,394,286.46	5.96	195813.49	8.545	636	81.12	90.14
MODULAR	2	280,707.67	0.03	140353.84	7.938	590	83.30	90.10
PUD	629	132,044,371.84	13.95	209927.46	8.456	623	82.37	89.55
SINGFAM	3,318	690,755,091.75	72.97	208184.17	8.395	623	81.20	87.03
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Occupancy Type	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
INVESTOR	326	61,584,500.45	6.51	188909.51	9.292	665	86.23	86.47
PRIMARY	3,998	856,132,243.74	90.44	214140.13	8.344	622	80.98	87.42
SECONDHOME	175	28,909,694.43	3.05	165198.25	8.884	663	84.01	94.40
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Loan Purpose	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
PURCH	2,078	407,997,228.71	43.10	196341.30	8.625	647	84.29	96.34
REFICASHOUT	2,066	452,885,023.23	47.84	219208.63	8.326	605	78.87	79.05
REFIRT	355	85,744,186.68	9.06	241532.92	7.971	630	81.14	90.84
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Doctype	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
FULL / ALT	10	2,230,105.86	0.24	223010.59	8.198	574	86.45	94.32
FULL DOC - 12 M BK STMTS	260	70,014,714.04	7.40	269287.36	8.108	633	82.55	91.13
FULL DOC - 1YR W2	1,232	221,232,474.33	23.37	179571.81	8.075	609	79.98	84.01
FULL DOC - 24 M BK STMTS	31	7,806,233.72	0.82	251813.99	7.771	612	83.03	88.63
FULL DOC - 2YR W2/TAX RETURNS	1,226	216,483,618.12	22.87	176577.18	8.277	603	80.44	86.14
FULL DOC - BUSINESS BANK STMTS	90	31,317,454.75	3.31	347971.72	8.081	623	82.73	88.82
FULL DOC 12MO BK STATEMENTS	3	1,452,220.18	0.15	484073.39	7.578	611	78.02	91.28
LIMITED DOC - 6 M BK STMTS	70	17,529,620.52	1.85	250423.15	8.196	633	83.67	94.10
STATED DOC	1,570	376,949,769.45	39.82	240095.39	8.824	648	82.33	89.32
STATED INCOME/STATED ASSETS	1	170,877.29	0.02	170877.29	10.375	641	90.00	90.00
STATED INCOME/VERIFIED ASSETS	6	1,439,350.36	0.15	239891.73	8.597	631	79.50	92.11
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

FICO Distribution	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
500 - 524	282	49,705,271.23	5.25	176259.83	9.394	513	75.94	76.38
525 - 549	330	60,499,853.88	6.39	183332.89	9.112	537	76.37	77.21
550 - 574	379	72,719,180.88	7.68	191871.19	8.758	562	78.27	78.85
575 - 599	644	121,567,212.15	12.84	188768.96	8.569	588	80.78	85.66
600 - 624	797	166,498,107.75	17.59	208906.03	8.268	612	82.41	88.74
625 - 649	754	163,059,801.60	17.23	216259.68	8.341	637	82.79	90.99
650 - 674	523	120,656,999.79	12.75	230701.72	8.264	661	82.97	92.21
675 - 699	364	90,333,649.11	9.54	248169.37	8.018	685	82.91	91.56
700 - 724	196	45,085,612.32	4.76	230028.63	8.025	711	83.84	92.31
725 - 749	132	33,858,955.95	3.58	256507.24	8.189	736	83.82	93.94
750 - 774	58	14,134,332.74	1.49	243695.39	7.989	761	81.88	87.59
775 - 799	35	7,277,508.77	0.77	207928.82	7.805	785	78.68	83.25
800 - 816	5	1,229,952.45	0.13	245990.49	7.613	807	72.28	72.28
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Original Term	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
120 - 240	71	7,037,706.97	0.74	99122.63	8.363	633	72.97	73.30
241 - 360	4,428	939,588,731.65	99.26	212192.58	8.423	626	81.47	87.68
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Remaining Term	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
118 - 120	4	406,363.57	0.04	101590.89	7.600	674	74.81	74.81
121 - 180	41	3,947,913.75	0.42	96290.58	8.420	615	71.64	72.23
181 - 240	26	2,683,429.65	0.28	103208.83	8.394	654	74.65	74.65
241 - 300	2	473,784.46	0.05	236892.23	6.956	739	73.58	73.58
301 - 359	4,426	939,114,947.19	99.21	212181.42	8.424	625	81.48	87.69
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Month To Roll	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
0 - 0	1,467	189,795,825.63	20.05	129376.84	8.766	641	82.89	85.11
13 - 18	1	131,480.95	0.01	131480.95	8.200	587	80.00	80.00
19 - 24	2,450	626,918,078.82	66.23	255884.93	8.363	621	81.19	88.59
31 - 35	581	129,781,053.22	13.71	223375.31	8.211	625	80.31	86.25
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Seasoning	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
1	2,612	566,791,148.81	59.87	216995.08	8.307	623	80.00	86.47
2	1,438	277,420,927.82	29.31	192921.37	8.619	628	82.94	88.45
3	311	66,583,128.72	7.03	214093.66	8.762	633	86.04	92.12
4	88	21,401,636.51	2.26	243200.41	8.365	641	84.72	90.99
5	46	13,734,697.51	1.45	298580.38	7.610	614	81.16	87.85
6	4	694,899.25	0.07	173724.81	9.659	645	86.14	86.14
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

State	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
California	913	293,489,879.57	31.00	321456.60	8.150	638	80.70	87.82
Florida	564	109,648,197.99	11.58	194411.70	8.541	617	80.49	86.16
New York	214	67,238,735.05	7.10	314199.70	8.171	642	81.76	87.53
Texas	394	44,358,068.25	4.69	112583.93	8.598	620	81.38	88.35
New Jersey	150	39,121,551.57	4.13	260810.34	8.593	625	81.53	85.20
Arizona	181	34,191,194.00	3.61	188901.62	8.354	609	79.84	85.27
Maryland	125	29,871,789.66	3.16	238974.32	8.522	613	81.83	85.86
Illinois	152	25,257,744.57	2.67	166169.37	8.798	629	83.19	87.84
Nevada	113	25,024,868.43	2.64	221459.01	8.209	629	81.66	90.12
Massachusetts	93	22,878,031.39	2.42	246000.34	8.320	617	79.63	82.24
Pennsylvania	132	21,272,794.41	2.25	161157.53	8.453	620	79.21	82.79
Virginia	89	20,727,905.88	2.19	232897.82	8.338	622	80.99	87.00
Washington	93	20,139,662.62	2.13	216555.51	8.315	601	81.79	88.87
Georgia	116	18,100,340.47	1.91	156037.42	8.841	626	84.32	91.50
Minnesota	82	16,714,154.57	1.77	203831.15	8.511	623	84.00	94.04
Connecticut	69	13,914,977.92	1.47	201666.35	8.471	603	82.39	88.15
Hawaii	49	13,332,324.32	1.41	272088.25	8.169	647	77.32	84.65
Michigan	99	11,979,232.20	1.27	121002.35	9.204	595	82.69	88.15
Oregon	53	11,469,606.46	1.21	216407.67	8.363	634	83.37	88.66
Colorado	68	11,224,670.20	1.19	165068.68	8.602	625	85.40	95.02
Ohio	99	10,143,438.38	1.07	102458.97	9.289	595	85.15	87.99
Wisconsin	52	7,565,495.16	0.80	145490.29	9.103	620	84.06	88.15
Rhode Island	31	6,527,966.32	0.69	210579.56	8.860	621	83.36	87.90
Utah	28	6,301,659.27	0.67	225059.26	8.410	637	83.42	95.93
Indiana	54	6,104,115.54	0.64	113039.18	8.980	608	84.33	90.20
Missouri	49	5,462,339.75	0.58	111476.32	9.215	602	83.68	90.29
Tennessee	52	5,349,159.75	0.57	102868.46	8.752	609	84.29	93.77
Arkansas	44	4,354,735.10	0.46	98971.25	8.763	620	84.40	96.09
Idaho	19	4,131,637.96	0.44	217454.63	7.910	613	82.48	86.70
New Hampshire	24	3,932,503.37	0.42	163854.31	8.784	603	80.69	84.79
South Carolina	23	3,614,051.32	0.38	157132.67	8.764	605	80.89	84.26
North Carolina	24	3,398,980.94	0.36	141624.21	8.909	631	86.28	89.81
Alabama	31	3,105,136.04	0.33	100165.68	9.730	592	82.48	86.10
Louisiana	20	2,809,449.70	0.30	140472.48	8.798	625	84.42	89.31
Kansas	16	2,684,546.42	0.28	167784.15	9.491	624	86.71	91.32
Maine	16	2,563,260.35	0.27	160203.77	8.431	592	79.01	80.08
New Mexico	21	2,539,693.53	0.27	120937.79	8.959	631	85.62	88.08
Oklahoma	20	2,217,951.67	0.23	110897.58	8.874	604	85.29	93.90
Mississippi	24	2,076,897.84	0.22	86537.41	9.253	608	86.01	89.47
Iowa	20	1,950,713.68	0.21	97535.68	10.116	575	82.02	85.43
Nebraska	19	1,704,811.46	0.18	89726.92	9.124	608	84.69	95.66
District of Columbia	8	1,701,618.22	0.18	212702.28	10.008	601	79.93	81.68
Kentucky	16	1,605,313.94	0.17	100332.12	8.500	646	85.62	88.73
Alaska	11	1,378,208.52	0.15	125291.68	10.022	553	81.90	81.90
Montana	7	980,555.96	0.10	140079.42	8.847	610	80.92	83.24
Delaware	4	723,267.18	0.08	180816.80	8.405	621	86.94	94.30
West Virginia	5	527,914.60	0.06	105582.92	9.488	605	82.34	83.95
South Dakota	5	470,920.82	0.05	94184.16	8.749	607	80.60	95.78
Wyoming	3	310,832.83	0.03	103610.94	8.471	612	78.95	95.19
North Dakota	2	242,465.05	0.03	121232.53	10.038	645	88.65	100.00
Vermont	3	191,068.42	0.02	63689.47	9.738	618	89.12	100.00
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Top 10 Zips	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
93551	8	2,582,303.10	0.27	322787.89	7.529	658	83.25	93.07
11434	6	2,570,377.09	0.27	428396.18	7.248	683	85.36	91.21
94509	5	2,373,856.54	0.25	474771.31	8.520	646	86.23	96.91
91331	6	2,349,277.99	0.25	391546.33	7.649	604	84.76	90.38
92503	6	2,286,154.85	0.24	381025.81	7.611	649	81.52	93.38
34116	9	2,283,022.88	0.24	253669.21	8.170	653	77.59	83.77
92336	6	2,259,447.29	0.24	376574.55	7.731	623	81.37	85.55
90011	9	2,174,318.06	0.23	241590.90	7.951	610	73.19	75.62
92882	4	2,163,002.45	0.23	540750.61	8.497	615	87.71	91.78
92553	9	2,162,494.22	0.23	240277.14	8.124	621	82.19	91.68
<Others>	4,431	923,422,184.15	97.55	208400.40	8.436	625	81.39	87.52
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Top 10 Cities	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
LOS ANGELES , California	68	24,792,615.82	2.62	364597.29	8.127	634	76.45	83.66
LAS VEGAS , Nevada	67	15,453,543.16	1.63	230649.90	8.188	623	82.05	89.48
MIAMI , Florida	60	13,300,036.99	1.40	221667.28	8.483	631	79.69	88.01
PHOENIX , Arizona	66	10,275,268.67	1.09	155685.89	8.249	609	77.75	82.76
BROOKLYN , New York	31	9,844,220.57	1.04	317555.50	8.010	661	79.64	82.97
RIVERSIDE , California	22	8,593,569.19	0.91	390616.78	8.124	631	83.11	90.47
SAN DIEGO , California	20	8,502,911.17	0.90	425145.56	8.122	651	76.82	87.45
HOUSTON , Texas	67	8,469,466.47	0.89	126409.95	8.685	635	82.90	90.68
CHICAGO , Illinois	46	7,416,342.69	0.78	161224.84	8.849	655	83.04	86.93
LONG BEACH , California	14	7,266,197.22	0.77	519014.09	7.828	649	84.06	90.53
<Others>	4,038	832,712,266.67	87.97	206218.99	8.447	624	81.62	87.68
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Loan Type	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
Arm	3,032	756,830,612.99	79.95	249614.32	8.337	622	81.04	88.19
Fix	1,467	189,795,825.63	20.05	129376.84	8.766	641	82.89	85.11
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Index	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
LIBOR6M	3,032	756,830,612.99	100.00	249614.32	8.337	622	81.04	88.19
	3,032	756,830,612.99	100.00	249614.32	8.337	622	81.04	88.19

Rate Adj Freq	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
6	3,032	756,830,612.99	100.00	249614.32	8.337	622	81.04	88.19
	3,032	756,830,612.99	100.00	249614.32	8.337	622	81.04	88.19

Margin	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
4.700 - 5.000	1	459,912.14	0.06	459912.14	9.375	645	80.00	100.00
5.001 - 5.500	2	392,670.86	0.05	196335.43	9.202	602	89.09	89.09
5.501 - 6.000	577	153,716,874.96	20.31	266407.06	8.075	637	81.74	89.61
6.001 - 6.500	2,129	530,884,742.80	70.15	249358.73	8.295	624	81.49	89.30
6.501 - 7.000	206	50,153,968.39	6.63	243465.87	9.032	584	79.05	79.97
7.001 - 7.500	107	20,251,515.14	2.68	189266.50	9.587	552	69.12	69.12
7.501 - 7.600	10	970,928.70	0.13	97092.87	9.568	542	71.15	71.15
	3,032	756,830,612.99	100.00	249614.32	8.337	622	81.04	88.19

Life Cap	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
12.500 - 12.500	1	599,842.71	0.08	599842.71	5.500	688	77.38	77.38
12.501 - 13.000	20	6,893,814.78	0.91	344690.74	5.833	674	71.09	74.29
13.001 - 13.500	48	14,571,973.29	1.93	303582.78	6.371	649	79.27	84.68
13.501 - 14.000	168	54,509,515.42	7.20	324461.40	6.854	644	76.95	84.45
14.001 - 14.500	312	95,324,031.60	12.60	305525.74	7.321	641	79.42	88.41
14.501 - 15.000	501	142,521,527.08	18.83	284474.11	7.782	633	80.95	91.01
15.001 - 15.500	496	128,341,289.32	16.96	258752.60	8.293	624	80.74	90.38
15.501 - 16.000	575	133,850,372.15	17.69	232783.26	8.769	618	82.09	89.10
16.001 - 16.500	360	76,583,461.43	10.12	212731.84	9.272	601	82.99	86.65
16.501 - 17.000	301	61,138,975.81	8.08	203119.52	9.767	588	83.43	84.80
17.001 - 17.500	141	25,706,952.43	3.40	182318.81	10.258	587	84.06	86.40
17.501 - 18.000	78	11,894,265.15	1.57	152490.58	10.705	588	84.10	84.75
18.001 - 18.500	21	3,166,795.78	0.42	150799.80	11.206	544	77.10	78.24
18.501 - 19.000	6	1,126,072.94	0.15	187678.82	11.703	543	75.84	75.84
19.001 - 19.400	4	601,723.10	0.08	150430.78	12.286	522	71.59	71.59
	3,032	756,830,612.99	100.00	249614.32	8.337	622	81.04	88.19

Life Floor	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
4.700 - 5.000	1	459,912.14	0.06	459912.14	9.375	645	80.00	100.00
5.001 - 5.500	2	392,670.86	0.05	196335.43	9.202	602	89.09	89.09
5.501 - 6.000	573	152,922,075.08	20.21	266879.71	8.076	637	81.73	89.58
6.001 - 6.500	2,120	528,584,194.11	69.84	249332.17	8.295	623	81.50	89.27
6.501 - 7.000	206	50,153,968.39	6.63	243465.87	9.032	584	79.05	79.97
7.001 - 7.500	108	20,451,515.14	2.70	189365.88	9.564	552	69.23	69.42
7.501 - 8.000	15	2,545,916.40	0.34	169727.76	8.504	609	78.45	87.14
8.001 - 8.500	4	937,486.49	0.12	234371.62	8.309	647	80.00	100.00
8.501 - 9.000	1	116,000.00	0.02	116000.00	8.750	629	82.86	82.86
9.501 - 10.000	1	198,500.00	0.03	198500.00	9.900	612	79.40	79.40
10.501 - 10.775	1	68,374.38	0.01	68374.38	10.775	505	80.00	80.00
	3,032	756,830,612.99	100.00	249614.32	8.337	622	81.04	88.19

Initial Cap	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
1.000	10	1,593,096.14	0.21	159309.61	8.824	578	80.11	81.83
1.500	247	82,484,909.07	10.90	333947.00	8.376	623	82.69	90.65
2.000	2,775	672,752,607.78	88.89	242433.37	8.331	622	80.84	87.90
	3,032	756,830,612.99	100.00	249614.32	8.337	622	81.04	88.19

Periodic Cap	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
1.000	10	1,593,096.14	0.21	159309.61	8.824	578	80.11	81.83
1.500	3,022	755,237,516.85	99.79	249913.14	8.336	622	81.04	88.20
	3,032	756,830,612.99	100.00	249614.32	8.337	622	81.04	88.19

IO Term	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
0	4,005	772,722,072.79	81.63	192939.34	8.555	623	81.32	86.16
24	1	208,000.00	0.02	208000.00	6.500	715	80.00	100.00
60	493	173,696,365.83	18.35	352325.29	7.836	637	81.81	93.83
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Prepay Term	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
0	1,269	256,403,472.92	27.09	202051.59	8.974	629	82.32	87.62
12	245	72,962,525.87	7.71	297806.23	8.258	634	80.93	87.61
24	2,021	451,776,110.74	47.72	223540.88	8.275	620	81.68	89.02
36	964	165,484,329.09	17.48	171664.24	8.043	634	79.48	83.52
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

PPP Description	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
1% int (1year)	28	4,160,273.43	0.44	148581.19	8.563	633	84.31	94.31
1% int (2years)	138	18,769,986.42	1.98	136014.39	9.219	597	84.10	89.08
1% int (3years)	114	12,772,777.77	1.35	112041.91	8.992	618	83.97	88.99
2% int (1year)	28	6,517,727.83	0.69	232775.99	8.733	620	82.58	87.12
2% int (2years)	128	23,845,035.01	2.52	186289.34	8.569	610	82.20	89.32
2% int (3years)	70	10,149,402.50	1.07	144991.46	8.534	635	82.87	85.44
2m int (2years)	49	10,804,673.17	1.14	220503.53	8.611	614	84.03	94.72
2m int (3years)	33	5,909,481.40	0.62	179075.19	8.328	639	83.95	92.80
2m int on 66.6% (2years)	14	4,354,443.67	0.46	311031.69	8.182	612	79.46	84.00
2m int on 66.6% (3years)	13	2,863,274.06	0.30	220251.85	6.930	659	75.07	78.28
3m int (1year)	1	356,842.06	0.04	356842.06	10.000	628	85.00	85.00
3m int (2years)	7	1,631,650.93	0.17	233092.99	8.686	639	87.39	87.39
3m int (3years)	2	936,391.34	0.10	468195.67	8.890	627	71.62	71.62
5% int (2years)	7	652,653.12	0.07	93236.16	8.690	641	85.98	92.72
5% int (3years)	9	952,660.82	0.10	105851.20	8.369	649	85.36	85.99
5%4%3%2%1% int (1year)	3	675,897.75	0.07	225299.25	9.533	678	82.86	88.31
5%4%3%2%1% int (2years)	157	27,770,398.04	2.93	176881.52	8.273	606	80.99	86.88
5%4%3%2%1% int (3years)	46	6,547,088.96	0.69	142328.02	8.377	610	76.77	79.23
6m int on 80% (1year)	185	61,251,784.80	6.47	331090.73	8.162	635	80.48	87.22
6m int on 80% (2years)	1,521	363,947,270.38	38.45	239281.57	8.196	623	81.50	89.05
6m int on 80% (3years)	677	125,353,252.24	13.24	185159.90	7.892	635	78.79	82.79
No PPP	1,269	256,403,472.92	27.09	202051.59	8.974	629	82.32	87.62
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

PPP Flag	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
N	1,269	256,403,472.92	27.09	202051.59	8.974	629	82.32	87.62
Y	3,230	690,222,965.70	72.91	213691.32	8.218	624	81.07	87.55
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Relo Loans	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Self Employment	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
N	3,282	636,134,729.44	67.20	193825.33	8.331	620	81.07	86.76
Y	1,217	310,491,709.18	32.80	255128.77	8.610	637	82.11	89.24
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Delinquency History	#	Curr UPB	% Total	Avrg UPB	WAC	FICO	CLTV	FCLTV
0 X 30	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57
	4,499	946,626,438.62	100.00	210408.19	8.423	626	81.41	87.57

Listner, Michael

From: ResidentialPools
Sent: Wednesday, September 13, 2006 5:49 PM
To: [redacted]
Subject: FW: CMLTI 06-NC2 levels sizes

Please handle this request for your deal.
18352

5

[redacted]
Standard & Poor's
[redacted]

All loss coverage levels provided by Standard and Poor's are contingent upon your representation that all mortgage loans in any loan level file submitted by you to Standard & Poor's for analysis are correctly categorized as "High Cost Loans", "Covered Home Loans", or "Home Loans", as categorized by the current version of Standard & Poor's LEVELS® Glossary Appendix E.

-----Original Message-----
From: [redacted]
Sent: Wednesday, September 13, 2006 5:16 PM
To [redacted]
Subject: RE: CMLTI 06-NC2 levels sizes

John, we priced this deal and below are final spreads. Pls note these are tighter than those we used for the structure that was signed off for the red. Thanks!

A-1	14
A-2A	4
A-2B	16
A-2C	24
M-1	29
M-2	31
M-3	34
M-4	39
M-5	40
M-6	46
M-7	70
M-8	80
M-9	155
M-10	250
M-11	250

-----Original Message-----
From: [redacted]
Sent: Monday, September 11, 2006 4:32 PM
To: [redacted]
Subject: CMLTI 06-NC2 levels sizes

Attached are Standard and Poor's levels for the above mentioned deal.

Please note that all loss coverage levels provided by Standard and Poor's are contingent upon your representation that all mortgage loans in any loan level file submitted by you to Standard & Poor's for analysis are correctly categorized as "High Cost Loans", "Covered Home Loans", or "Home Loans", as categorized by the current version of Standard & Poor's LEVELS® Glossary Appendix E.

We have also confirmed your structure. Please see attached.

<<LEVELS Release9.11.06.xls>> <<CMLTI 06-NC2 sizes 9 11 2006.xls>>

[redacted]g
Structured Finance
Standard & Poor's Credit Market Services
55 Water Street, 40th Floor
New York, NY 10041
[redacted]

Deal Information

Analyst:	[redacted]
Issuer Name:	Citigroup Mortgage Loan Trust
Deal Name:	CMLTI 2006-NC2 cf v7 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%	29.6697%	0.3297%
	AA+	42.9371%	59.3814%	25.4966%	25.2152%	0.2814%
	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%

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

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v7 swap cap (final margins)
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S&P Criteria used for Indices, Default Curve, CPR and Minimum Sizes
Using Standard Indices

Derivative Summary Report (AAA) For Derivative Account 1

Cap

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	$930,707,568.50	$910,207,000.00	$4,095,931.50	$4,535,869.40	$439,937.90
2	5.4000%	6.1800%	$892,806,987.80	$925,755,619.20	$902,152,264.50	$4,059,685.19	$4,799,488.30	$739,803.11
3	5.4000%	6.1800%	$881,993,749.90	$919,949,478.40	$892,806,987.80	$4,017,631.45	$4,596,552.61	$578,921.17
4	5.4000%	6.2800%	$869,226,335.60	$913,295,687.10	$881,993,749.90	$3,968,971.88	$4,769,002.15	$800,030.27
5	5.4000%	6.5100%	$854,180,948.00	$905,803,425.30	$869,226,335.60	$3,911,518.51	$4,874,693.40	$963,174.89
6	5.4000%	6.7500%	$837,517,175.50	$897,484,524.30	$854,180,948.00	$3,843,814.27	$4,485,395.55	$641,581.28
7	5.4000%	7.0100%	$819,058,554.70	$888,596,359.80	$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	$878,935,163.10	$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	$868,521,192.60	$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	$857,380,950.90	$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	$845,744,093.30	$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	$825,600,665.70	$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	$811,690,478.70	$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	$797,139,937.20	$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	$782,322,100.40	$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	$766,946,132.80	$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	$752,362,641.00	$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	$727,877,936.90	$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	$713,720,955.60	$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	$699,902,713.40	$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	$686,142,213.90	$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	$672,719,906.40	$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	$659,416,513.60	$427,604,617.70	$1,924,220.78	$3,872,126.28	$1,947,905.50
24	5.4000%	10.6400%	$0.00	$631,438,101.10	$401,648,424.50	$1,807,417.91	$3,680,470.71	$1,873,052.80
25	0.0000%	0.0000%	$0.00	$619,688,790.70	$0.00	$0.00	$0.00	$0.00
26	0.0000%	0.0000%	$0.00	$608,089,099.10	$0.00	$0.00	$0.00	$0.00
27	0.0000%	0.0000%	$0.00	$596,846,306.60	$0.00	$0.00	$0.00	$0.00
28	0.0000%	0.0000%	$0.00	$585,762,765.10	$0.00	$0.00	$0.00	$0.00
29	0.0000%	0.0000%	$0.00	$574,931,034.50	$0.00	$0.00	$0.00	$0.00
30	0.0000%	0.0000%	$0.00	$517,923,472.10	$0.00	$0.00	$0.00	$0.00
31	0.0000%	0.0000%	$0.00	$508,481,733.60	$0.00	$0.00	$0.00	$0.00
32	0.0000%	0.0000%	$0.00	$499,318,522.10	$0.00	$0.00	$0.00	$0.00
33	0.0000%	0.0000%	$0.00	$490,276,166.20	$0.00	$0.00	$0.00	$0.00
34	0.0000%	0.0000%	$0.00	$481,502,070.20	$0.00	$0.00	$0.00	$0.00
35	0.0000%	0.0000%	$0.00	$472,854,950.80	$0.00	$0.00	$0.00	$0.00
36	0.0000%	0.0000%	$0.00	$427,479,857.50	$0.00	$0.00	$0.00	$0.00
37	0.0000%	0.0000%	$0.00	$420,119,233.20	$0.00	$0.00	$0.00	$0.00
38	0.0000%	0.0000%	$0.00	$412,814,897.90	$0.00	$0.00	$0.00	$0.00
39	0.0000%	0.0000%	$0.00	$405,683,639.90	$0.00	$0.00	$0.00	$0.00
40	0.0000%	0.0000%	$0.00	$398,630,105.30	$0.00	$0.00	$0.00	$0.00
41	0.0000%	0.0000%	$0.00	$391,646,595.50	$0.00	$0.00	$0.00	$0.00
42	0.0000%	0.0000%	$0.00	$347,729,281.20	$0.00	$0.00	$0.00	$0.00
43	0.0000%	0.0000%	$0.00	$341,584,979.10	$0.00	$0.00	$0.00	$0.00
44	0.0000%	0.0000%	$0.00	$335,593,639.00	$0.00	$0.00	$0.00	$0.00
45	0.0000%	0.0000%	$0.00	$329,656,060.40	$0.00	$0.00	$0.00	$0.00
46	0.0000%	0.0000%	$0.00	$323,855,457.20	$0.00	$0.00	$0.00	$0.00
47	0.0000%	0.0000%	$0.00	$318,041,607.80	$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	$278,381,715.30	$0.00	$0.00	$0.00	$0.00
49	0.0000%	0.0000%	$0.00	$273,589,928.30	$0.00	$0.00	$0.00	$0.00
50	0.0000%	0.0000%	$0.00	$268,828,925.20	$0.00	$0.00	$0.00	$0.00
51	0.0000%	0.0000%	$0.00	$264,169,219.30	$0.00	$0.00	$0.00	$0.00
52	0.0000%	0.0000%	$0.00	$259,537,761.60	$0.00	$0.00	$0.00	$0.00
53	0.0000%	0.0000%	$0.00	$254,950,584.00	$0.00	$0.00	$0.00	$0.00
54	0.0000%	0.0000%	$0.00	$218,470,957.90	$0.00	$0.00	$0.00	$0.00
55	0.0000%	0.0000%	$0.00	$214,859,084.30	$0.00	$0.00	$0.00	$0.00
56	0.0000%	0.0000%	$0.00	$211,316,730.30	$0.00	$0.00	$0.00	$0.00
57	0.0000%	0.0000%	$0.00	$207,789,525.80	$0.00	$0.00	$0.00	$0.00
58	0.0000%	0.0000%	$0.00	$204,325,692.40	$0.00	$0.00	$0.00	$0.00
59	0.0000%	0.0000%	$0.00	$200,904,259.80	$0.00	$0.00	$0.00	$0.00
60	0.0000%	0.0000%	$0.00	$164,414,009.20	$0.00	$0.00	$0.00	$0.00
61	0.0000%	0.0000%	$0.00	$161,813,836.70	$0.00	$0.00	$0.00	$0.00
62	0.0000%	0.0000%	$0.00	$159,402,567.20	$0.00	$0.00	$0.00	$0.00
63	0.0000%	0.0000%	$0.00	$156,991,950.90	$0.00	$0.00	$0.00	$0.00
64	0.0000%	0.0000%	$0.00	$154,587,077.80	$0.00	$0.00	$0.00	$0.00
65	0.0000%	0.0000%	$0.00	$152,221,306.00	$0.00	$0.00	$0.00	$0.00
66	0.0000%	0.0000%	$0.00	$120,026,824.30	$0.00	$0.00	$0.00	$0.00
67	0.0000%	0.0000%	$0.00	$118,342,253.30	$0.00	$0.00	$0.00	$0.00
68	0.0000%	0.0000%	$0.00	$116,659,018.60	$0.00	$0.00	$0.00	$0.00
69	0.0000%	0.0000%	$0.00	$114,976,178.90	$0.00	$0.00	$0.00	$0.00
70	0.0000%	0.0000%	$0.00	$113,296,870.00	$0.00	$0.00	$0.00	$0.00
71	0.0000%	0.0000%	$0.00	$111,644,090.10	$0.00	$0.00	$0.00	$0.00
72	0.0000%	0.0000%	$0.00	$87,986,267.57	$0.00	$0.00	$0.00	$0.00
73	0.0000%	0.0000%	$0.00	$86,851,577.70	$0.00	$0.00	$0.00	$0.00
74	0.0000%	0.0000%	$0.00	$85,718,261.32	$0.00	$0.00	$0.00	$0.00
75	0.0000%	0.0000%	$0.00	$84,586,440.33	$0.00	$0.00	$0.00	$0.00
76	0.0000%	0.0000%	$0.00	$83,457,359.26	$0.00	$0.00	$0.00	$0.00
77	0.0000%	0.0000%	$0.00	$82,345,133.40	$0.00	$0.00	$0.00	$0.00
78	0.0000%	0.0000%	$0.00	$59,806,282.77	$0.00	$0.00	$0.00	$0.00
79	0.0000%	0.0000%	$0.00	$58,849,181.11	$0.00	$0.00	$0.00	$0.00
80	0.0000%	0.0000%	$0.00	$57,900,206.52	$0.00	$0.00	$0.00	$0.00
81	0.0000%	0.0000%	$0.00	$56,959,827.22	$0.00	$0.00	$0.00	$0.00
82	0.0000%	0.0000%	$0.00	$56,028,224.06	$0.00	$0.00	$0.00	$0.00
83	0.0000%	0.0000%	$0.00	$55,111,738.27	$0.00	$0.00	$0.00	$0.00
84	0.0000%	0.0000%	$0.00	$37,545,131.51	$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	$930,707,568.50	$0.00	$0.00	$0.00	$0.00
2	0.0000%	0.0000%	$0.00	$925,755,619.20	$0.00	$0.00	$0.00	$0.00
3	0.0000%	0.0000%	$0.00	$919,949,478.40	$0.00	$0.00	$0.00	$0.00
4	0.0000%	0.0000%	$0.00	$913,295,687.10	$0.00	$0.00	$0.00	$0.00
5	0.0000%	0.0000%	$0.00	$905,803,425.30	$0.00	$0.00	$0.00	$0.00
6	0.0000%	0.0000%	$0.00	$897,484,524.30	$0.00	$0.00	$0.00	$0.00
7	0.0000%	0.0000%	$0.00	$888,596,359.80	$0.00	$0.00	$0.00	$0.00
8	0.0000%	0.0000%	$0.00	$878,935,163.10	$0.00	$0.00	$0.00	$0.00
9	0.0000%	0.0000%	$0.00	$868,521,192.60	$0.00	$0.00	$0.00	$0.00
10	0.0000%	0.0000%	$0.00	$857,380,950.90	$0.00	$0.00	$0.00	$0.00
11	0.0000%	0.0000%	$0.00	$845,744,093.30	$0.00	$0.00	$0.00	$0.00
12	0.0000%	0.0000%	$0.00	$825,600,665.70	$0.00	$0.00	$0.00	$0.00
13	0.0000%	0.0000%	$0.00	$811,690,478.70	$0.00	$0.00	$0.00	$0.00
14	0.0000%	0.0000%	$0.00	$797,139,937.20	$0.00	$0.00	$0.00	$0.00
15	0.0000%	0.0000%	$0.00	$782,322,100.40	$0.00	$0.00	$0.00	$0.00
16	0.0000%	0.0000%	$0.00	$766,946,132.80	$0.00	$0.00	$0.00	$0.00
17	0.0000%	0.0000%	$0.00	$752,362,641.00	$0.00	$0.00	$0.00	$0.00
18	0.0000%	0.0000%	$0.00	$727,877,936.90	$0.00	$0.00	$0.00	$0.00
19	0.0000%	0.0000%	$0.00	$713,720,955.60	$0.00	$0.00	$0.00	$0.00
20	0.0000%	0.0000%	$0.00	$699,902,713.40	$0.00	$0.00	$0.00	$0.00
21	0.0000%	0.0000%	$0.00	$686,142,213.90	$0.00	$0.00	$0.00	$0.00
22	0.0000%	0.0000%	$0.00	$672,719,906.40	$0.00	$0.00	$0.00	$0.00
23	0.0000%	0.0000%	$0.00	$659,416,513.60	$0.00	$0.00	$0.00	$0.00
24	0.0000%	0.0000%	$376,997,764.20	$631,438,101.10	$0.00	$0.00	$0.00	$0.00
25	5.1500%	10.7500%	$353,853,535.20	$619,688,790.70	$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	$608,089,099.10	$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	$596,846,306.60	$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	$585,762,765.10	$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	$574,931,034.50	$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	$517,923,472.10	$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	$508,481,733.60	$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	$499,318,522.10	$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	$490,276,166.20	$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	$481,502,070.20	$226,651,676.10	$972,713.44	$2,101,364.39	$1,128,650.95
35	5.1500%	11.1200%	$205,717,381.70	$472,854,950.80	$215,945,735.80	$926,767.12	$2,067,480.76	$1,140,713.65
36	5.1500%	11.0900%	$195,942,234.50	$427,479,857.50	$205,717,381.70	$882,870.43	$1,963,761.51	$1,080,891.08
37	5.1500%	11.0600%	$195,942,234.50	$420,119,233.20	$195,942,234.50	$840,918.76	$1,806,616.67	$965,697.91
38	5.1500%	11.0300%	$195,942,234.50	$412,814,897.90	$195,942,234.50	$840,918.76	$1,861,168.96	$1,020,250.21
39	5.1500%	11.0000%	$191,188,907.70	$405,683,639.90	$195,942,234.50	$840,918.76	$1,796,022.90	$955,104.14
40	5.1500%	10.9600%	$184,407,233.60	$398,630,105.30	$191,188,907.70	$820,519.06	$1,803,998.45	$983,479.39
41	5.1500%	10.9200%	$177,868,277.20	$391,646,595.50	$184,407,233.60	$791,414.38	$1,733,285.17	$941,870.79
42	5.1500%	10.8700%	$171,563,336.40	$347,729,281.20	$177,868,277.20	$763,351.36	$1,503,569.35	$740,218.00
43	5.1500%	10.8000%	$165,483,255.50	$341,584,979.10	$171,563,336.40	$736,292.65	$1,595,696.61	$859,403.96
44	5.1500%	10.7100%	$159,619,964.50	$335,593,639.00	$165,483,255.50	$710,198.97	$1,476,997.72	$766,798.74
45	5.1500%	10.6300%	$153,965,689.10	$329,656,060.40	$159,619,964.50	$685,035.68	$1,461,319.55	$776,283.86
46	5.1500%	10.5200%	$148,512,932.00	$323,855,457.20	$153,965,689.10	$660,769.42	$1,349,633.86	$688,864.44
47	5.1500%	10.4200%	$143,254,570.40	$318,041,607.80	$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	$278,381,715.30	$143,254,570.40	$614,800.86	$1,270,518.41	$655,717.54
49	5.1500%	10.1600%	$133,293,454.80	$273,589,928.30	$138,183,722.60	$593,038.48	$1,169,398.03	$576,359.55
50	5.1500%	10.0000%	$128,577,295.70	$268,828,925.20	$133,293,454.80	$572,051.08	$1,147,960.69	$575,909.62
51	5.1500%	9.8400%	$124,029,007.60	$264,169,219.30	$128,577,295.70	$551,810.89	$1,054,150.95	$502,340.05
52	5.1500%	9.6600%	$119,642,579.30	$259,537,761.60	$124,029,007.60	$532,291.16	$1,031,768.87	$499,477.71
53	5.1500%	9.4900%	$115,412,249.20	$254,950,584.00	$119,642,579.30	$513,466.07	$977,281.61	$463,815.54
54	5.1500%	9.3000%	$111,332,471.10	$218,470,957.90	$115,412,249.20	$495,310.90	$834,571.49	$339,260.59
55	5.1500%	9.0900%	$107,397,769.00	$214,859,084.30	$111,332,471.10	$477,801.86	$871,658.75	$393,856.89
56	5.1500%	8.8800%	$103,602,632.70	$211,316,730.30	$107,397,769.00	$460,915.43	$794,406.33	$333,490.91
57	5.1500%	8.6600%	$99,941,949.37	$207,789,525.80	$103,602,632.70	$444,627.97	$772,721.73	$328,093.77
58	5.1500%	8.4300%	$96,409,952.73	$204,325,692.40	$99,941,949.37	$428,917.53	$702,035.80	$273,118.27
59	5.1500%	8.1700%	$93,000,701.69	$200,904,259.80	$96,409,952.73	$413,759.38	$677,856.46	$264,097.08
60	5.1500%	7.9100%	$89,709,316.33	$164,414,009.20	$93,000,701.69	$399,128.01	$633,669.51	$234,541.49
61	5.1500%	7.6400%	$0.00	$161,813,836.70	$89,709,316.33	$385,002.48	$571,213.21	$186,210.73
62	0.0000%	0.0000%	$0.00	$159,402,567.20	$0.00	$0.00	$0.00	$0.00
63	0.0000%	0.0000%	$0.00	$156,991,950.90	$0.00	$0.00	$0.00	$0.00
64	0.0000%	0.0000%	$0.00	$154,587,077.80	$0.00	$0.00	$0.00	$0.00
65	0.0000%	0.0000%	$0.00	$152,221,306.00	$0.00	$0.00	$0.00	$0.00
66	0.0000%	0.0000%	$0.00	$120,026,824.30	$0.00	$0.00	$0.00	$0.00
67	0.0000%	0.0000%	$0.00	$118,342,253.30	$0.00	$0.00	$0.00	$0.00
68	0.0000%	0.0000%	$0.00	$116,659,018.60	$0.00	$0.00	$0.00	$0.00
69	0.0000%	0.0000%	$0.00	$114,976,178.90	$0.00	$0.00	$0.00	$0.00
70	0.0000%	0.0000%	$0.00	$113,296,870.00	$0.00	$0.00	$0.00	$0.00
71	0.0000%	0.0000%	$0.00	$111,644,090.10	$0.00	$0.00	$0.00	$0.00
72	0.0000%	0.0000%	$0.00	$87,986,267.57	$0.00	$0.00	$0.00	$0.00
73	0.0000%	0.0000%	$0.00	$86,851,577.70	$0.00	$0.00	$0.00	$0.00
74	0.0000%	0.0000%	$0.00	$85,718,261.32	$0.00	$0.00	$0.00	$0.00
75	0.0000%	0.0000%	$0.00	$84,586,440.33	$0.00	$0.00	$0.00	$0.00
76	0.0000%	0.0000%	$0.00	$83,457,359.26	$0.00	$0.00	$0.00	$0.00
77	0.0000%	0.0000%	$0.00	$82,345,133.40	$0.00	$0.00	$0.00	$0.00
78	0.0000%	0.0000%	$0.00	$59,806,282.77	$0.00	$0.00	$0.00	$0.00
79	0.0000%	0.0000%	$0.00	$58,849,181.11	$0.00	$0.00	$0.00	$0.00
80	0.0000%	0.0000%	$0.00	$57,900,206.52	$0.00	$0.00	$0.00	$0.00
81	0.0000%	0.0000%	$0.00	$56,959,827.22	$0.00	$0.00	$0.00	$0.00
82	0.0000%	0.0000%	$0.00	$56,028,224.06	$0.00	$0.00	$0.00	$0.00
83	0.0000%	0.0000%	$0.00	$55,111,738.27	$0.00	$0.00	$0.00	$0.00
84	0.0000%	0.0000%	$0.00	$37,545,131.51	$0.00	$0.00	$0.00	$0.00

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v7 swap cap (final margins)
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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%	0.1400%	0.6600%	$0.00	Pass
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	0.6600%	$0.00	Pass
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	0.6600%	$0.00	Pass
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	0.6600%	$0.00	Pass
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	0.6983%	$0.00	Pass
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	0.5818%	$0.00	Pass
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	0.8346%	$0.00	Pass
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	0.7308%	$0.00	Pass
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	0.8389%	$0.00	Pass
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	0.8111%	$0.00	Pass
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	0.8769%	$0.00	Pass
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	0.8449%	$0.00	Pass
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	0.9051%	$0.00	Pass
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	0.9599%	$0.00	Pass
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	1.2913%	$0.00	Pass

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

Spread Holiday : 0

9/14/06

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Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v7 swap cap (final margins)
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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%	0.1400%	0.7415%	$0.00	Pass
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	0.7415%	$0.00	Pass
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	0.7415%	$0.00	Pass
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	0.7415%	$0.00	Pass
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	0.7477%	$0.00	Pass
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	0.9203%	$0.00	Pass
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	0.8841%	$0.00	Pass
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	0.7440%	$0.00	Pass
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	0.8739%	$0.00	Pass
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	0.8661%	$0.00	Pass
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	0.8948%	$0.00	Pass
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	0.8627%	$0.00	Pass
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	0.9239%	$0.00	Pass
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	0.9802%	$0.00	Pass
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	1.2557%	$0.00	Pass

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

Spread Holiday : 0

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%	0.1400%	0.4419%	$0.00	Pass
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	0.4419%	$0.00	Pass
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	0.4419%	$0.00	Pass
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	0.4419%	$0.00	Pass
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	0.4771%	$0.00	Pass
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	0.6176%	$0.00	Pass
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	0.5803%	$0.00	Pass
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	0.5677%	$0.00	Pass
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	0.6507%	$0.00	Pass
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	0.3988%	$0.00	Pass
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	0.7411%	$0.00	Pass
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	0.4781%	$0.00	Pass
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	0.4984%	$0.00	Pass
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	0.6951%	$0.00	Pass
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	0.5257%	$0.00	Pass

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

Spread Holiday : 0

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v7 swap cap (final margins)
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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%	0.1400%	$0.00	$0.00	144	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	30	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	95	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	154	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	186	$32,832,145.53
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	72	$44,111,127.23
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	54	$14,229,395.88
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	54	$16,126,648.67
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	48	$16,600,961.86
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	42	$10,909,203.51
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	42	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	36	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$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 %: 0.6600%

Final Bond Insurer Shortfall: $0.00

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v7 swap cap (final margins)
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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%	0.1400%	$0.00	$0.00	84	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	29	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	75	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	84	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	168	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	180	$41,563,308.92
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	66	$14,229,395.88
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	60	$16,126,648.67
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	54	$16,600,961.86
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	48	$10,909,203.51
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	42	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	36	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$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 %: 0.6983%

Final Bond Insurer Shortfall: $0.00

STANDARD
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Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v7 swap cap (final margins)
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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%	0.1400%	$0.00	$0.00	73	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	27	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	66	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	73	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	92	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	194	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	84	$14,229,395.88
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	72	$16,126,648.67
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	66	$16,600,961.86
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	54	$10,909,203.51
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	48	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	48	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$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 %: 0.5818%

Final Bond Insurer Shortfall: $0.00

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v7 swap cap (final margins)
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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%	0.1400%	$0.00	$0.00	69	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	27	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	64	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	69	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	83	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	129	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	169	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	171	$15,687,190.05
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	72	$16,600,961.86
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	60	$10,909,203.51
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	54	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	48	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$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

STANDARD
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Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v7 swap cap (final margins)
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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%	0.1400%	$0.00	$0.00	65	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	60	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	65	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	74	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	99	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	120	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	166	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	84	$16,600,961.86
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	72	$10,909,203.51
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	66	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	60	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$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 %: 0.7308%

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%	0.1400%	$0.00	$0.00	63	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	60	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	63	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	72	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	89	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	102	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	124	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	166	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	84	$10,909,203.51
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	72	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	66	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$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 %: 0.8389%

Final Bond Insurer Shortfall: $0.00

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v7 swap cap (final margins)
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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%	0.1400%	$0.00	$0.00	61	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	58	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	61	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	70	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	84	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	92	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	108	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	135	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	166	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	84	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	72	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$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 %: 0.8111%

Final Bond Insurer Shortfall: $0.00

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.

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%	0.1400%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	56	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	67	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	80	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	85	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	97	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	114	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	131	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	155	$0.00
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	163	$6,023,784.34
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$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 %: 0.8769%

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%	0.1400%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	24	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	55	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	78	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	84	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	91	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	105	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	118	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	135	$0.00
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	157	$0.00
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	163	$10,302,596.77
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 %: 0.8449%

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%	0.1400%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	55	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	78	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	82	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	88	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	99	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	108	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	120	$0.00
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	133	$0.00
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	160	$0.00
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	165	$12,318,662.07
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 %: 0.9051%

Final Bond Insurer Shortfall: $0.00

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v7 swap cap (final margins)
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9/14/2006 08:53:13

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%	0.1400%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	55	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	77	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	80	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	86	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	95	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	102	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	110	$0.00
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	118	$0.00
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	134	$0.00
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	163	$0.00
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	169	$8,830,771.83

Remaining OC %: 0.9599%

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%	0.1400%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	56	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	76	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	80	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	84	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	92	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	98	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	105	$0.00
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	111	$0.00
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	122	$0.00
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	140	$0.00
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	161	$0.00

Remaining OC %: 1.2913%

Final Bond Insurer Shortfall: $0.00

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v7 swap cap (final margins)
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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%	0.1400%	$0.00	$0.00	149	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	30	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	99	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	157	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	179	$34,737,218.21
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	72	$44,111,127.23
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	54	$14,229,395.88
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	54	$16,126,648.67
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	48	$16,600,961.86
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	42	$10,909,203.51
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	36	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	36	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$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 %: 0.7415%

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%	0.1400%	$0.00	$0.00	84	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	29	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	72	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	84	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	148	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	176	$37,402,813.14
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	66	$14,229,395.88
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	60	$16,126,648.67
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	54	$16,600,961.86
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	48	$10,909,203.51
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	42	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	42	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$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 %: 0.7477%

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%	0.1400%	$0.00	$0.00	72	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	28	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	66	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	72	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	87	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	160	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	171	$11,160,868.98
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	78	$16,126,648.67
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	66	$16,600,961.86
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	60	$10,909,203.51
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	54	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	48	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$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%	0.1400%	$0.00	$0.00	67	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	27	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	63	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	67	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	80	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	120	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	152	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	168	$11,288,212.28
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	78	$16,600,961.86
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	66	$10,909,203.51
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	60	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	54	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$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 v7 swap cap (final margins)
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9/14/2006 08:53:13

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%	0.1400%	$0.00	$0.00	63	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	60	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	63	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	72	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	94	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	112	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	146	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	165	$11,515,351.04
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	78	$10,909,203.51
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	66	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	60	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$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

STANDARD & POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v7 swap cap (final margins)
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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%	0.1400%	$0.00	$0.00	62	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	59	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	62	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	72	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	85	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	97	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	115	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	148	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	164	$5,839,500.53
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	78	$9,960,577.12
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	72	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$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%	0.1400%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	57	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	69	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	83	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	89	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	104	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	127	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	152	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	163	$6,619,295.76
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	78	$8,537,637.53
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$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 v7 swap cap (final margins)
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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%	0.1400%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	56	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	79	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	84	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	95	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	112	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	127	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	148	$0.00
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	162	$4,089,132.39
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$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	54	$10,909,203.51

Remaining OC %: 0.8948%

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%	0.1400%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	24	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	55	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	78	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	83	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	90	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	104	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	117	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	133	$0.00
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	153	$0.00
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	162	$9,161,657.18
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 %: 0.8627%

Final Bond Insurer Shortfall: $0.00

STANDARD
&POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v7 swap cap (final margins)
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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%	0.1400%	$0.00	$0.00	59	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	55	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	59	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	77	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	81	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	87	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	98	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	107	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	118	$0.00
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	130	$0.00
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	156	$0.00
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	164	$10,993,278.84
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 %: 0.9239%

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%	0.1400%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	55	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	76	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	80	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	85	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	94	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	101	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	109	$0.00
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	117	$0.00
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$0.00	$0.00	131	$0.00
M10	BB+	NR	<NULL>	$13,755,082.69	1.4500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	158	$0.00
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	168	$7,388,717.54

Remaining OC %: 0.9802%

Final Bond Insurer Shortfall: $0.00

STANDARD &POOR'S

Citigroup Mortgage Loan Trust
CMLTI 2006-NC2 cf v7 swap cap (final margins)
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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%	0.1400%	$0.00	$0.00	60	$0.00
A-2A	AAA	NR	<NULL>	$281,836,901.10	29.7100%	Adjust	0.0000%	0.0400%	$0.00	$0.00	25	$0.00
A-2B	AAA	NR	<NULL>	$282,500,939.60	29.7800%	Adjust	0.0000%	0.1600%	$0.00	$0.00	56	$0.00
A-2C	AAA	NR	<NULL>	$18,308,489.37	1.9300%	Adjust	0.0000%	0.2400%	$0.00	$0.00	60	$0.00
M1	AA+	NR	<NULL>	$39,367,995.27	4.1500%	Adjust	0.0000%	0.2900%	$0.00	$0.00	66	$0.00
M2	AA	NR	<NULL>	$44,111,127.23	4.6500%	Adjust	0.0000%	0.3100%	$0.00	$0.00	76	$0.00
M3	AA-	NR	<NULL>	$14,229,395.88	1.5000%	Adjust	0.0000%	0.3400%	$0.00	$0.00	80	$0.00
M4	A+	NR	<NULL>	$16,126,648.67	1.7000%	Adjust	0.0000%	0.3900%	$0.00	$0.00	85	$0.00
M5	A	NR	<NULL>	$16,600,961.86	1.7500%	Adjust	0.0000%	0.4000%	$0.00	$0.00	92	$0.00
M6	A-	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	0.4600%	$0.00	$0.00	98	$0.00
M7	BBB+	NR	<NULL>	$9,960,577.12	1.0500%	Adjust	0.0000%	0.7000%	$0.00	$0.00	105	$0.00
M8	BBB	NR	<NULL>	$8,537,637.53	0.9000%	Adjust	0.0000%	0.8000%	$0.00	$0.00	112	$0.00
M9	BBB-	NR	<NULL>	$11,857,829.90	1.2500%	Adjust	0.0000%	1.5500%	$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	141	$0.00
M11	BB	NR	<NULL>	$10,909,203.51	1.1500%	Adjust	0.0000%	2.5000%	$0.00	$0.00	162	$0.00

Remaining OC %: 1.2557%

Final Bond Insurer Shortfall: $0.00