

Distribution Date: 01/25/2021
Determination Date: 01/08/2021

Citigroup Mortgage Loan Trust Inc.
Asset Backed Pass Through Certificates
Series 2006-AMC1



CONTACT INFORMATION

Depositor	Citigroup Mortgage Loan Trust Inc.
Credit Risk Manager	Pentalpha Surveillance LLC.
Trust Administrator	Citibank, N.A.

CONTENTS

Distribution Summary	2
Distribution Summary (Factors)	3
Interest Distribution	4
Principal Distribution	5
Reconciliation Detail	6
Collateral Summary	7
Delinquency Information	10
Standard Prepayment and Default Information	14
Credit Enhancement	15
Distribution Waterfall Detail	16
Other Information	19
Asset Level Detail	21

Deal Contact:

Valerie Delgado
valerie.delgado@citi.com
Tel: (714) 845-4102

Citibank, N.A.
Agency and Trust
388 Greenwich Street
New York, NY 10013

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DISTRIBUTION IN DOLLARS

Distribution Summary

Class (1)	Original Balance (2)	Prior Principal Balance (3)	Pass- Through Rate (4)	Accrual Day Count (5)	Accrual Dates (6)	Interest Distributed (7)	Principal Distributed (8)	Total Distributed (9)=(7+8)	Balance Change (10)	Realized Loss (11)	Current Principal Balance (12)=(3-8+10-11)
A1	602,007,000.00	54,791,129.65	0.293000%	28 / 360	12/28 - 01/24	12,486.29	898,078.89	910,565.18	0.00	0.00	53,893,050.76
A2A	208,254,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
A2B	169,186,000.00	52,284,571.67	0.308000%	28 / 360	12/28 - 01/24	12,525.06	46,626.85	59,151.91	0.00	0.00	52,237,944.82
A2C	7,144,000.00	3,457,342.50	0.408000%	28 / 360	12/28 - 01/24	1,097.13	3,083.22	4,180.35	0.00	0.00	3,454,259.28
M1	44,334,000.00	15,199,038.47	0.438000%	28 / 360	12/28 - 01/24	5,177.81	0.00	5,177.81	0.00	(71,141.71)	15,270,180.18
M2	51,827,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
M3	21,231,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
M4	17,484,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
M5	22,479,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
M6	14,362,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
M7	16,860,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
M8	9,366,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
M9	16,235,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
M10	9,991,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
M11	12,488,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
CE	25,602,284.29	1,167,760.09		30 / 360	12/01 - 12/31	0.00	0.00	0.00	0.00	(206,666.04)	1,374,426.13
P	100.00	100.00	0.000000%	30 / 360	-	0.00	0.00	0.00	0.00	0.00	100.00
R	0.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
RX	0.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
Totals	1,248,850,384.29	126,899,942.38				31,286.29	947,788.96	979,075.25	0.00	(277,807.75)	126,229,961.17

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PER \$1,000 OF ORIGINAL BALANCE

Distribution Summary (Factors)

Class	CUSIP(s)	Record Date	Prior Principal Balance (3/2 x 1000)	Interest Distributed (7/2 x 1000)	Principal Distributed (8/2 x 1000)	Total Distributed (9/2 x 1000)	Balance Change (10/2 x 1000)	Realized Loss (11/2 x 1000)	Current Principal Balance (12/2 x 1000)
A1	17309PAS5	1/22/2021	91.014107	0.020741	1.491808	1.512549	0.000000	0.000000	89.522299
A2A	17309PAA4	1/22/2021	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
A2B	17309PAB2	1/22/2021	309.036041	0.074031	0.275595	0.349627	0.000000	0.000000	308.760446
A2C	17309PAC0	1/22/2021	483.950518	0.153574	0.431582	0.585155	0.000000	0.000000	483.518936
M1	17309PAD8	1/22/2021	342.830299	0.116791	0.000000	0.116791	0.000000	-1.604676	344.434975
M2	17309PAE6	1/22/2021	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M3	17309PAF3	1/22/2021	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M4	17309PAG1	1/22/2021	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M5	17309PAH9	1/22/2021	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M6	17309PAJ5	1/22/2021	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M7	17309PAK2	1/22/2021	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M8	17309PAL0	1/22/2021	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M9	17309PAM8	1/22/2021	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M10	17309PAT3	1/22/2021	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M11	17309PAU0	1/22/2021	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
CE	17309PAP1	12/31/2020	45.611559	0.000000	0.000000	0.000000	0.000000	-8.072172	53.683730
P	17309PAN6	12/31/2020	1,000.000000	0.000000	0.000000	0.000000	0.000000	0.000000	1,000.000000
R	17309PAQ9	12/31/2020	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
RX	17309PAR7	12/31/2020	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000

Distribution Date: 01/25/2021
Determination Date: 01/08/2021

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DISTRIBUTION IN DOLLARS

Interest Distribution Detail

Class (1)	Prior Principal Balance (2)	Pass- Through Rate (3)	Next Pass- Through Rate (4)	Interest Accrual Day Cnt Fraction (5)	Optimal Accrued Interest (6)	Prior Unpaid Interest (7)	Interest on Prior Unpaid Interest (8)	Non-Recov. Interest Shortfall (9)	Interest Due (10)=(6)+(7)+(8)-(9)	Deferred Interest (11)	Interest Distributed (12)	Current Unpaid Interest (13)=(10)-(11)-(12)
A1	54,791,129.65	0.293000%	0.275000%	28 / 360	12,486.29	0.00	0.00	0.00	12,486.29	0.00	12,486.29	0.00
A2A	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A2B	52,284,571.67	0.308000%	0.290000%	28 / 360	12,525.06	0.00	0.00	0.00	12,525.06	0.00	12,525.06	0.00
A2C	3,457,342.50	0.408000%	0.390000%	28 / 360	1,097.13	0.00	0.00	0.00	1,097.13	0.00	1,097.13	0.00
M1	15,199,038.47	0.438000%	0.420000%	28 / 360	5,177.81	65,653.03	0.00	0.00	70,830.84	0.00	5,177.81	65,653.03
M2	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M3	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M4	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M5	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M6	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M7	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M8	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M9	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M10	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M11	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CE	1,167,760.09		-	30 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	100.00	0.000000%	-	30 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RX	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Totals	126,899,942.38				31,286.29	65,653.03	0.00	0.00	96,939.32	0.00	31,286.29	65,653.03

Distribution Date: 01/25/2021
Determination Date: 01/08/2021

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Asset Backed Pass Through Certificates
Series 2006-AMC1



DISTRIBUTION IN DOLLARS

Principal Distribution Detail

Class (1)	Original Balance (2)	Prior Principal Balance (3)	Scheduled Principal Distribution (4)	Unscheduled Principal Distribution (5)	Balance Change (6)	Current Realized Losses (7)	Current Principal Recoveries (8)	Current Principal Balance (9)=(3)-(4)-(5)+(6)- (7)+(8)	Cumulative Realized Losses (10)	Original Class (%) (11)	Current Class (%) (12)	Original Credit Support (13)	Current Credit Support (14)
A1	602,007,000.00	54,791,129.65	189,492.08	708,586.81	0.00	0.00	0.00	53,893,050.76	0.00	48.20%	42.69%	21.00%	13.19%
A2A	208,254,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	16.68%	0.00%	21.00%	N/A
A2B	169,186,000.00	52,284,571.67	46,626.85	0.00	0.00	0.00	0.00	52,237,944.82	0.00	13.55%	41.38%	21.00%	13.19%
A2C	7,144,000.00	3,457,342.50	3,083.22	0.00	0.00	0.00	0.00	3,454,259.28	0.00	0.57%	2.74%	21.00%	13.19%
M1	44,334,000.00	15,199,038.47	0.00	0.00	0.00	(71,141.71)	0.00	15,270,180.18	29,063,819.82	3.55%	12.10%	17.45%	1.09%
M2	51,827,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	51,827,000.00	4.15%	0.00%	13.30%	N/A
M3	21,231,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	21,231,000.00	1.70%	0.00%	11.60%	N/A
M4	17,484,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	17,484,000.00	1.40%	0.00%	10.20%	N/A
M5	22,479,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	22,479,000.00	1.80%	0.00%	8.40%	N/A
M6	14,362,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,362,000.00	1.15%	0.00%	7.25%	N/A
M7	16,860,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	16,860,000.00	1.35%	0.00%	5.90%	N/A
M8	9,366,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,366,000.00	0.75%	0.00%	5.15%	N/A
M9	16,235,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	16,235,000.00	1.30%	0.00%	3.85%	N/A
M10	9,991,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,991,000.00	0.80%	0.00%	3.05%	N/A
M11	12,488,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,488,000.00	1.00%	0.00%	2.05%	N/A
CE	25,602,284.29	1,167,760.09	32,639.04	0.00	0.00	(206,666.04)	0.00	1,374,426.13	25,203,239.54	2.05%	1.09%	0.00%	0.00%
Totals	1,248,850,284.29	126,899,842.38	271,841.19	708,586.81	0.00	(277,807.75)	0.00	126,229,861.17	246,590,059.36	100%	100%		

Distribution Date: 01/25/2021
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Citigroup Mortgage Loan Trust Inc.
Asset Backed Pass Through Certificates
Series 2006-AMC1



Reconciliation Detail

SOURCE OF FUNDS		ALLOCATION OF FUNDS	
Interest Funds Available		Scheduled Fees	
Scheduled Interest	404,424.92	Servicing Fee	48,244.78
Uncompensated PPIS	0.00	Credit Risk Manager Fee	2,500.00
Relief Act Interest Shortfall	0.00	Total Scheduled Fees:	<u>50,744.78</u>
Interest Adjustments	(957.82)	Additional Fees, Expenses, etc.	
Realized Loss in Excess of Principal Balance	0.00	Extraordinary Trust Fund Expenses	3,890.03
Non Recoverable Servicing Advance	0.00	Other Expenses	0.00
Total Interest Funds Available:	<u>403,467.10</u>	Total Additional Fees, Expenses, etc.:	<u>3,890.03</u>
Principal Funds Available		Distributions	
Scheduled Principal	271,841.20	Interest Distribution	31,286.29
Curtailments	(18,967.43)	Principal Distribution	947,788.97
Prepayments in Full	417,107.45	Total Distributions:	<u>979,075.26</u>
Net Liquidation Proceeds	(39,738.25)	Total Funds Allocated	<u><u>1,033,710.07</u></u>
Repurchased Principal	0.00		
Substitution Principal	0.00		
Other Principal	0.00		
Total Principal Funds Available:	<u>630,242.97</u>		
Other Funds Available			
Cap Contract Amount	0.00		
Prepayment Penalties	0.00		
Other Charges	0.00		
Total Other Funds Available:	<u>0.00</u>		
Total Funds Available	<u><u>1,033,710.07</u></u>		

Citigroup Mortgage Loan Trust Inc.
Asset Backed Pass Through Certificates
Series 2006-AMC1



Collateral Summary

GROUP 1

ASSET CHARACTERISTICS

	<u>Cut-Off</u>	<u>Beginning</u>	<u>Ending</u>	<u>Delta or % of Orig</u>
Aggregate Stated Principal Balance	762,034,452.65	84,958,778.15	84,322,739.86	11.07%
Aggregate Actual Principal Balance	762,034,452.65	85,180,116.55	84,553,853.04	11.10%
Loan Count	4,716	737	732	3,984
Weighted Average Coupon Rate (WAC)	8.483985%	4.386418%	Not Available	Not Available
Net Weighted Average Coupon Rate (Net WAC)	7.968985%	3.870168%	Not Available	Not Available
Weighted Average Remaining Term (WART in months)	354	184	183	171

AVAILABLE PRINCIPAL

Scheduled Principal	189,492.08
Curtailments	29,438.76
Principal Prepayments	417,107.45
Liquidation Proceeds	0.00
Repurchased Principal	0.00
Trailing Recoveries	29,812.67
TOTAL AVAILABLE PRINCIPAL	665,850.96

Realized Loss Summary

Current Realized Losses	68,663.27
Current Bankruptcy Losses	0.00
Trailing Losses	(29,812.67)
Realized Loss in Excess of Liquidated Loan Balance	0.00
<i>Cumulative Realized Losses</i>	<i>256,844,732.26</i>

AVAILABLE INTEREST

Scheduled Interest	278,484.11
Less: Servicing Fee	31,941.61
Credit Risk Manager Fee	1,673.74
Uncompensated PPIS	0.00
Relief Act Interest Shortfall	0.00
Non-Recoverable P&I Advance	0.00
Non-Recoverable Servicing Advance	0.00
Net Interest Adjustment	(15,029.85)
Realized Loss in Excess of Liquidated Loan Balance	0.00
Extraordinary Trust Fund Expense	2,678.65
Additional Expense	0.00
TOTAL AVAILABLE INTEREST	257,219.96

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Asset Backed Pass Through Certificates
Series 2006-AMC1**



GROUP 2

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**TOTAL**

ASSET CHARACTERISTICS				
	Cut-Off	Beginning	Ending	Delta or % of Orig
Aggregate Stated Principal Balance	1,248,850,384.29	126,899,942.38	126,229,961.16	10.11%
Aggregate Actual Principal Balance	1,248,850,384.29	127,319,451.69	126,660,918.15	10.14%
Loan Count	6,522	965	960	5,562
Weighted Average Coupon Rate (WAC)	8.377651%	4.258403%	Not Available	Not Available
Net Weighted Average Coupon Rate (Net WAC)	7.877651%	3.742153%	Not Available	Not Available
Weighted Average Remaining Term (WART in months)	355	185	184	172
AVAILABLE PRINCIPAL		AVAILABLE INTEREST		
Scheduled Principal	271,841.20	Scheduled Interest		404,424.92
Curtailments	(18,967.43)	Less: Servicing Fee		48,244.78
Principal Prepayments	417,107.45	Credit Risk Manager Fee		2,500.00
Liquidation Proceeds	0.00	Uncompensated PPIS		0.00
Repurchased Principal	0.00	Relief Act Interest Shortfall		0.00
Trailing Recoveries	71,141.71	Non-Recoverable P&I Advance		0.00
TOTAL AVAILABLE PRINCIPAL	741,122.93	Non-Recoverable Servicing Advance		0.00
		Net Interest Adjustment		957.82
<u>Realized Loss Summary</u>		Realized Loss in Excess of Liquidated Loan Balance		0.00
Current Realized Losses	110,879.96	Extraordinary Trust Fund Expense		3,890.03
Current Bankruptcy Losses	0.00	Additional Expense		0.00
Trailing Losses	(71,141.71)	TOTAL AVAILABLE INTEREST		348,832.29
Realized Loss in Excess of Liquidated Loan Balance	0.00			
Cumulative Realized Losses	450,770,288.20			

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Determination Date: 01/08/2021

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Asset Backed Pass Through Certificates
Series 2006-AMC1



Delinquency Information

GROUP 1

	Less Than <u>30 Days</u>	<u>30-59 Days</u>	<u>60-89 Days</u>	<u>90+ Days</u>	<u>Totals</u>
<u>Delinquency</u>					
Scheduled Principal Balance		1,887,077.49	459,163.62	3,481,587.20	5,827,828.31
Percentage of Total Pool Balance		2.2379%	0.5445%	4.1289%	6.9113%
Number of Loans		15	4	25	44
Percentage of Total Loans		2.0492%	0.5464%	3.4153%	6.0109%
<u>Bankruptcy</u>					
Scheduled Principal Balance	699,456.43	82,238.05	224,306.69	1,043,092.81	2,049,093.98
Percentage of Total Pool Balance	0.8295%	0.0975%	0.2660%	1.2370%	2.4301%
Number of Loans	8	1	2	7	18
Percentage of Total Loans	1.0929%	0.1366%	0.2732%	0.9563%	2.4590%
<u>Foreclosure</u>					
Scheduled Principal Balance		0.00	0.00	1,024,680.62	1,024,680.62
Percentage of Total Pool Balance		0.0000%	0.0000%	1.2152%	1.2152%
Number of Loans		0	0	8	8
Percentage of Total Loans		0.0000%	0.0000%	1.0929%	1.0929%
<u>REO</u>					
Scheduled Principal Balance		0.00	0.00	373,402.95	373,402.95
Percentage of Total Pool Balance		0.0000%	0.0000%	0.4428%	0.4428%
Number of Loans		0	0	3	3
Percentage of Total Loans		0.0000%	0.0000%	0.4098%	0.4098%
<u>Total</u>					
Scheduled Principal Balance	699,456.43	1,969,315.54	683,470.31	5,922,763.58	9,275,005.86
Percentage of Total Pool Balance	0.8295%	2.3355%	0.8105%	7.0239%	10.9994%
Number of Loans	8	16	6	43	73
Percentage of Total Loans	1.0929%	2.1858%	0.8197%	5.8743%	9.9727%
Principal and Interest Advance Required and Received					
		268,662.55			

Citigroup Mortgage Loan Trust Inc.
Asset Backed Pass Through Certificates
Series 2006-AMC1



Delinquency Information

GROUP 2					
	Less Than <u>30 Days</u>	<u>30-59 Days</u>	<u>60-89 Days</u>	<u>90+ Days</u>	<u>Totals</u>
<u>Delinquency</u>					
Scheduled Principal Balance		1,194,674.74	0.00	3,231,793.93	4,426,468.67
Percentage of Total Pool Balance		2.8508%	0.0000%	7.7118%	10.5625%
Number of Loans		4	0	13	17
Percentage of Total Loans		1.7544%	0.0000%	5.7018%	7.4561%
<u>Bankruptcy</u>					
Scheduled Principal Balance	1,152,618.40	221,196.96	0.00	74,490.82	1,448,306.18
Percentage of Total Pool Balance	2.7504%	0.5278%	0.0000%	0.1778%	3.4560%
Number of Loans	6	1	0	1	8
Percentage of Total Loans	2.6316%	0.4386%	0.0000%	0.4386%	3.5088%
<u>Foreclosure</u>					
Scheduled Principal Balance		0.00	0.00	725,136.48	725,136.48
Percentage of Total Pool Balance		0.0000%	0.0000%	1.7303%	1.7303%
Number of Loans		0	0	4	4
Percentage of Total Loans		0.0000%	0.0000%	1.7544%	1.7544%
<u>REO</u>					
Scheduled Principal Balance		0.00	0.00	0.00	0.00
Percentage of Total Pool Balance		0.0000%	0.0000%	0.0000%	0.0000%
Number of Loans		0	0	0	0
Percentage of Total Loans		0.0000%	0.0000%	0.0000%	0.0000%
<u>Total</u>					
Scheduled Principal Balance	1,152,618.40	1,415,871.70	0.00	4,031,421.23	6,599,911.33
Percentage of Total Pool Balance	2.7504%	3.3786%	0.0000%	9.6199%	15.7489%
Number of Loans	6	5	0	18	29
Percentage of Total Loans	2.6316%	2.1930%	0.0000%	7.8947%	12.7193%
Principal and Interest Advance Required and Received					
		140,525.02			

Distribution Date: 01/25/2021
Determination Date: 01/08/2021

Citigroup Mortgage Loan Trust Inc.
Asset Backed Pass Through Certificates
Series 2006-AMC1



Delinquency Information

GROUP TOTALS

	Less Than 30 Days	30-59 Days	60-89 Days	90+ Days	Totals
<u>Delinquency</u>					
Scheduled Principal Balance		3,081,752.23	459,163.62	6,713,381.13	10,254,296.98
Percentage of Total Pool Balance		2.4414%	0.3638%	5.3184%	8.1235%
Number of Loans		19	4	38	61
Percentage of Total Loans		1.9792%	0.4167%	3.9583%	6.3542%
<u>Bankruptcy</u>					
Scheduled Principal Balance	1,852,074.83	303,435.01	224,306.69	1,117,583.63	3,497,400.16
Percentage of Total Pool Balance	1.4672%	0.2404%	0.1777%	0.8854%	2.7707%
Number of Loans	14	2	2	8	26
Percentage of Total Loans	1.4583%	0.2083%	0.2083%	0.8333%	2.7083%
<u>Foreclosure</u>					
Scheduled Principal Balance		0.00	0.00	1,749,817.10	1,749,817.10
Percentage of Total Pool Balance		0.0000%	0.0000%	1.3862%	1.3862%
Number of Loans		0	0	12	12
Percentage of Total Loans		0.0000%	0.0000%	1.2500%	1.2500%
<u>REO</u>					
Scheduled Principal Balance		0.00	0.00	373,402.95	373,402.95
Percentage of Total Pool Balance		0.0000%	0.0000%	0.2958%	0.2958%
Number of Loans		0	0	3	3
Percentage of Total Loans		0.0000%	0.0000%	0.3125%	0.3125%
<u>Total</u>					
Scheduled Principal Balance	1,852,074.83	3,385,187.24	683,470.31	9,954,184.81	15,874,917.19
Percentage of Total Pool Balance	1.4672%	2.6818%	0.5414%	7.8858%	12.5762%
Number of Loans	14	21	6	61	102
Percentage of Total Loans	1.4583%	2.1875%	0.6250%	6.3542%	10.6250%

Principal and Interest Advance Required and Received	409,187.57
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Distribution Date: 01/25/2021
Determination Date: 01/08/2021

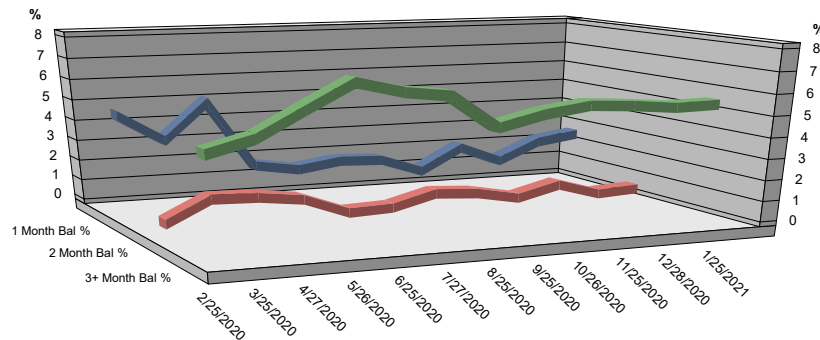
Citigroup Mortgage Loan Trust Inc.
Asset Backed Pass Through Certificates
Series 2006-AMC1



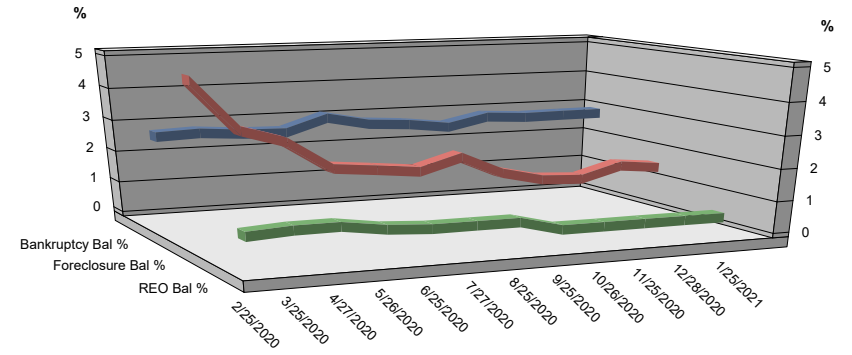
Historical Delinquency Information

Distribution Date	1 Month		2 Month		3 + Month		Bankruptcy		Foreclosure		REO		Total	
	Balance	Cnt	Balance	Cnt	Balance	Cnt	Balance	Cnt	Balance	Cnt	Balance	Cnt	Balance	Cnt
01/2021	3,081,752 2.441%	19 2.0%	459,164 0.364%	4 0.4%	6,713,381 5.318%	38 4.0%	3,497,400 2.771%	26 2.7%	1,749,817 1.386%	12 1.3%	373,403 0.296%	3 0.3%	15,874,917 12.576%	102 10.6%
12/2020	2,717,245 2.141%	18 1.9%	300,794 0.237%	3 0.3%	6,684,934 5.268%	39 4.0%	3,509,701 2.766%	26 2.7%	1,914,944 1.509%	11 1.1%	373,403 0.294%	3 0.3%	15,501,021 12.215%	100 10.4%
11/2020	1,585,347 1.240%	14 1.4%	1,078,981 0.844%	5 0.5%	6,955,427 5.442%	41 4.2%	3,516,512 2.751%	26 2.7%	1,470,431 1.150%	11 1.1%	373,403 0.292%	3 0.3%	14,980,101 11.721%	100 10.3%
10/2020	2,653,227 2.062%	19 1.9%	406,648 0.316%	3 0.3%	7,148,194 5.556%	41 4.2%	3,626,834 2.819%	26 2.7%	1,557,808 1.211%	12 1.2%	373,403 0.290%	3 0.3%	15,766,114 12.255%	104 10.6%
09/2020	1,229,008 0.949%	10 1.0%	898,018 0.693%	6 0.6%	6,821,158 5.266%	38 3.9%	3,294,865 2.544%	24 2.4%	1,944,971 1.502%	15 1.5%	373,403 0.288%	3 0.3%	14,561,423 11.242%	96 9.8%
08/2020	2,158,682 1.657%	18 1.8%	1,067,364 0.820%	8 0.8%	6,220,351 4.776%	36 3.6%	3,508,458 2.694%	26 2.6%	2,707,208 2.079%	17 1.7%	797,593 0.612%	6 0.6%	16,459,656 12.638%	111 11.2%
07/2020	2,262,877 1.732%	21 2.1%	338,655 0.259%	3 0.3%	8,188,421 6.266%	43 4.3%	3,619,661 2.770%	28 2.8%	2,231,489 1.708%	13 1.3%	797,593 0.610%	6 0.6%	17,438,696 13.344%	114 11.5%
06/2020	1,858,997 1.417%	16 1.6%	216,727 0.165%	4 0.4%	8,535,358 6.504%	49 4.9%	3,967,247 3.023%	30 3.0%	2,409,507 1.836%	12 1.2%	797,593 0.608%	6 0.6%	17,785,430 13.553%	117 11.8%
05/2020	2,313,109 1.750%	22 2.2%	1,272,468 0.963%	5 0.5%	9,263,755 7.010%	57 5.7%	3,461,750 2.620%	28 2.8%	2,576,953 1.950%	13 1.3%	905,252 0.685%	7 0.7%	19,793,288 14.978%	132 13.2%
04/2020	6,658,155 5.011%	42 4.2%	1,616,482 1.217%	9 0.9%	7,896,397 5.943%	48 4.8%	3,507,799 2.640%	29 2.9%	3,740,719 2.815%	23 2.3%	1,153,045 0.868%	9 0.9%	24,572,597 18.494%	160 15.9%
03/2020	4,339,706 3.245%	31 3.1%	1,696,610 1.269%	11 1.1%	6,474,177 4.841%	41 4.1%	3,650,484 2.730%	30 3.0%	4,299,952 3.215%	25 2.5%	1,153,045 0.862%	9 0.9%	21,613,974 16.161%	147 14.6%
02/2020	6,179,563 4.564%	43 4.2%	329,570 0.243%	4 0.4%	5,826,035 4.303%	38 3.7%	3,619,990 2.674%	28 2.8%	6,378,980 4.712%	35 3.4%	1,046,282 0.773%	8 0.8%	23,380,420 17.269%	156 15.4%

Historical One, Two, and Three-Plus Month Trend



Historical BK, FC, and REO Trend



Citigroup Mortgage Loan Trust Inc.
Asset Backed Pass Through Certificates
Series 2006-AMC1



Standard Prepayment and Default Information

Payment Date	Wtd. Avg. Age (Months)	Current Collateral Balance	Scheduled Principal	Unscheduled Principal	Liquidation Principal	SMM	CPR	PSA	MDR	CDR	SDA
25-Jan-2021	174.81	126,229,961.16	271,841.20	398,140.02	0.00	0.314%	3.708%	62%	0.000%	0.000%	0%
28-Dec-2020	173.81	126,899,942.38	275,158.52	633,500.43	163,099.82	0.497%	5.801%	97%	0.128%	1.521%	25%
25-Nov-2020	172.82	127,808,601.33	271,200.56	570,015.36	0.00	0.444%	5.200%	87%	0.000%	0.000%	0%
26-Oct-2020	171.82	128,649,817.25	271,315.49	606,810.67	0.00	0.469%	5.490%	92%	0.000%	0.000%	0%
25-Sep-2020	170.82	129,527,943.41	271,030.50	445,001.57	424,190.00	0.342%	4.032%	67%	0.326%	3.839%	64%
25-Aug-2020	169.82	130,243,975.48	271,931.19	165,778.97	0.00	0.127%	1.515%	25%	0.000%	0.000%	0%
27-Jul-2020	168.82	130,681,685.64	270,644.43	276,482.99	0.00	0.211%	2.504%	42%	0.000%	0.000%	0%
25-Jun-2020	167.82	131,228,813.06	272,043.30	651,608.84	532,790.07	0.494%	5.771%	96%	0.403%	4.732%	79%
26-May-2020	166.82	132,152,465.20	269,283.40	445,615.17	247,793.11	0.336%	3.959%	66%	0.186%	2.215%	37%
27-Apr-2020	165.82	132,867,363.77	273,047.42	597,854.22	302,399.24	0.448%	5.245%	87%	0.226%	2.680%	45%
25-Mar-2020	164.82	133,738,265.41	281,514.67	1,371,159.54	0.00	1.015%	11.521%	192%	0.000%	0.000%	0%
25-Feb-2020	163.81	135,390,939.62	279,692.54	2,546,905.42	941,132.31	1.846%	20.040%	334%	0.681%	7.872%	131%
27-Jan-2020	162.81	138,217,537.58	283,251.09	1,211,323.54	0.00	0.869%	9.941%	166%	0.000%	0.000%	0%

SMM (Single Month Mortality) = (Beginning Balance - Ending Balance - Scheduled Principal) / (Beginning Balance - Scheduled Principal)

CPR (Constant Prepayment Rate) = $1 - ((1 - \text{SMM})^{12})$

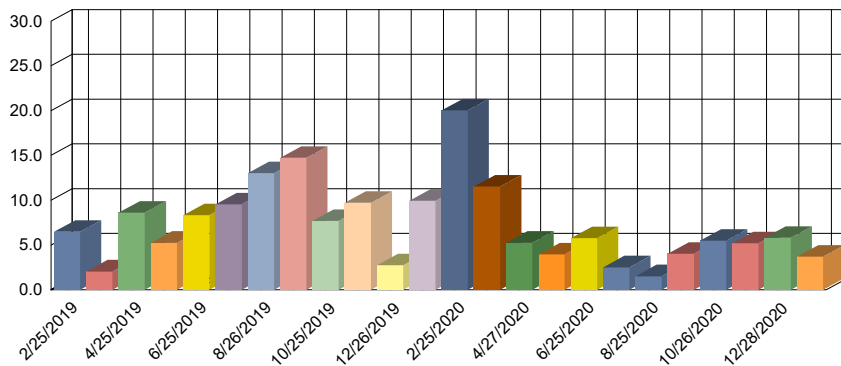
PSA (Public Securities Association) = $\text{CPR} / (\min(.2\% * \text{Age}, 6\%))$

MDR (Monthly Default Rate) = Beginning Balance of Liquidated Asset / Total Beginning Balance

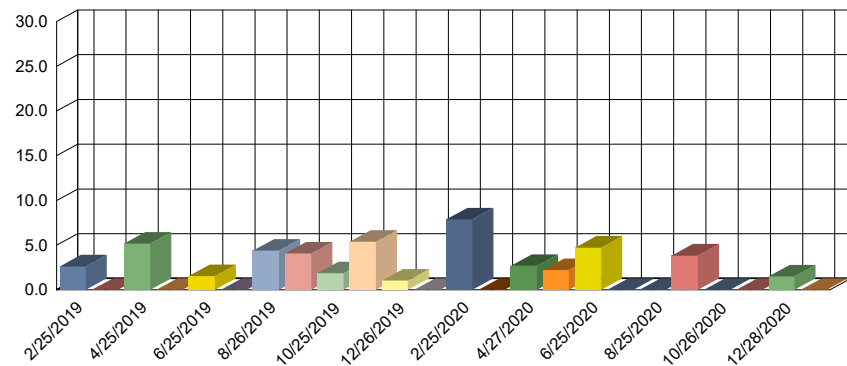
CDR (Conditional Default Rate) = $1 - ((1 - \text{MDR})^{12})$

SDA (Standard Default Assumption) = $\text{CDR} / (\min(.2\% * \text{Age}, 6\%))$

CPR



CDR



Distribution Date: 01/25/2021
Determination Date: 01/08/2021

**Citigroup Mortgage Loan Trust Inc.
Asset Backed Pass Through Certificates
Series 2006-AMC1**



Credit Enhancement

Overcollateralization and Trigger Information

Overcollateralization Target Amount		25,601,432.88	20.2816%
Beginning Overcollateralization Amount		1,167,760.09	
Overcollateralization Decrease Due to Realized Losses		(39,738.25)	
Overcollateralization Deficiency Amount	24,473,411.04		
Excess Spread Available for Overcollateralization Increase	321,436.03		
Overcollateralization Increase Amount		321,436.03	
Excess Overcollateralization Amount	0.00		
Principal Available for Overcollateralization Reduction	630,242.97		
Overcollateralization Reduction Amount		0.00	
Current Overcollateralization		1,374,426.13	1.0888%
Current Senior Enhancement Percentage			13.1860%

Are Stepdown Principal Distributions Allowed This Month?		No
<i>(Has the Stepdown Date Occured and Are There No Trigger Events in Effect?)</i>		
Has the Stepdown Date Occured?		Yes
<i>(Has the 3rd Anniversary Distribution Date Occurred and Does the Senior Enhancement Percentage Equal or Exceed the Target Percentage?)</i>		
3rd Anniversary Distribution Date	26-Oct-2009	
Stepdown Date Senior Enhancement Percentage	12.9659%	
Senior Enhancement Target Percentage	41.9000%	
Is a Trigger Event in Effect?		No
<i>(On or after the Stepdown Date, is a Delinquency Trigger Event or a Cumulative Realized Loss Trigger in Effect?)</i>		
Is a Delinquency Trigger Event in Effect?		Yes
<i>(Does the Delinquency Percentage Exceed the Target Percentage?)</i>		
Delinquency Percentage	8.4272%	
Target Percentage (38.19% of the Prior Senior Enhancement Percentage)	4.9255%	
Is a Cumulative Realized Loss Trigger Event in Effect?		Yes
<i>(Does the Cumulative Loss Percentage Exceed the Target Percentage?)</i>		
Cumulative Loss Percentage	36.0948%	
Target Percentage	6.4000%	

Distribution Date: 01/25/2021
Determination Date: 01/08/2021

Citigroup Mortgage Loan Trust Inc.
Asset Backed Pass Through Certificates
Series 2006-AMC1



Waterfall Detail

DISTRIBUTIONS	Amount Distributed	Remaining Available Funds
<u>Group 1 Interest Remittance Funds</u>		259,898.61
Class A1 Certificates, the Senior Interest Distribution Amount	(12,486.29)	247,412.32
Class A2 Certificates, Any Remaining Unpaid Senior Interest Distribution Amount	0.00	247,412.32
<u>Group 2 Interest Remittance Funds</u>		92,823.71
Class A2 Certificates, the Senior Interest Distribution Amount	(13,622.19)	79,201.52
Class A1 Certificates, Any Remaining Unpaid Senior Interest Distribution Amount	0.00	79,201.52
<u>Reamining Group 1 & 2 Interest Remittance Funds</u>		326,613.84
Class M-1 Interest Distribution Amount	(5,177.81)	321,436.03
Class M-2 Interest Distribution Amount	0.00	321,436.03
Class M-3 Interest Distribution Amount	0.00	321,436.03
Class M-4 Interest Distribution Amount	0.00	321,436.03
Class M-5 Interest Distribution Amount	0.00	321,436.03
Class M-6 Interest Distribution Amount	0.00	321,436.03
Class M-7 Interest Distribution Amount	0.00	321,436.03
Class M-8 Interest Distribution Amount	0.00	321,436.03
Class M-9 Interest Distribution Amount	0.00	321,436.03
Class M-10 Interest Distribution Amount	0.00	321,436.03
Class M-11 Interest Distribution Amount	0.00	321,436.03
<u>Group 1 Principal Remittance Amount Less Any OC Reduction Amount)</u>		593,501.69
Class A-1 Certificates	(593,501.69)	0.00
Class A-2A Certificates	0.00	0.00
Class A-2B Certificates	0.00	0.00
Class A-3 Certificates	0.00	0.00
<u>Group 2 Principal Remittance Amount Less Any OC Reduction Amount)</u>		32,851.25
Class A-2A Certificates	0.00	32,851.25
Class A-2B Certificates	(30,813.68)	2,037.57
Class A-2C Certificates	(2,037.57)	0.00
Class A-1 Certificates	0.00	0.00

Citigroup Mortgage Loan Trust Inc.
Asset Backed Pass Through Certificates
Series 2006-AMC1



Waterfall Detail

DISTRIBUTIONS	Amount Distributed	Remaining Available Funds
<u>Group 1 & 2 Remaining Principal Remittance Amount Less Any OC Reduction Amount)</u>		0.00
Class M1 Certificates	0.00	0.00
Class M2 Certificates	0.00	0.00
Class M3 Certificates	0.00	0.00
Class M4 Certificates	0.00	0.00
Class M5 Certificates	0.00	0.00
Class M6 Certificates	0.00	0.00
Class M7 Certificates	0.00	0.00
Class M8 Certificates	0.00	0.00
Class M9 Certificates	0.00	0.00
Class M10 Certificates	0.00	0.00
Class M11 Certificates	0.00	0.00
<u>Net Monthly Excess Cashflow</u>		321,436.03
Class A-1 Certificates	(304,577.20)	16,858.83
Class A-2A Certificates	0.00	16,858.83
Class A-2B Certificates	(15,813.17)	1,045.65
Class A-2C Certificates	(1,045.65)	0.00
Class M1 Certificates	0.00	0.00
Class M2 Certificates	0.00	0.00
Class M3 Certificates	0.00	0.00
Class M4 Certificates	0.00	0.00
Class M5 Certificates	0.00	0.00
Class M6 Certificates	0.00	0.00
Class M7 Certificates	0.00	0.00
Class M8 Certificates	0.00	0.00
Class M9 Certificates	0.00	0.00
Class M10 Certificates	0.00	0.00
Class M11 Certificates	0.00	0.00

Distribution Date: 01/25/2021
Determination Date: 01/08/2021

Citigroup Mortgage Loan Trust Inc.
Asset Backed Pass Through Certificates
Series 2006-AMC1



Waterfall Detail

DISTRIBUTIONS	Amount Distributed	Remaining Available Funds
To the Mezzanine Certificates, any Interest Carryforward Amounts	0.00	0.00
To the Mezzanine Certificates, the related Allocated Realized Loss Amount	0.00	0.00
To the Net Wac Rate Carryover Reserve Account, any Net Wac Rate Carryover Amounts	0.00	0.00
To the Servicer, any reimbursement for advances	0.00	0.00
To the Class CE Certificates, the Interest Distribution Amount	0.00	0.00
To the Class CE Certificates, the Overcollateralization Reduction Amount	0.00	0.00
To the Class R Certificates, any remaining amounts	0.00	0.00
<u>Prepayment Penalties</u>		0.00
Class P Prepayment Penalties	0.00	0.00
Distribution of Class P outstanding Certificate Principal Balance	0.00	0.00
<u>Cap Account Funds</u>		0.00
Class A Certificates, the Senior Interest Distribution Amount	0.00	0.00
All Certificates, the Overcollateralization Deficiency Amount to those entitled to receive	0.00	0.00
Class M Certificates, the Interest Distribution Amount and Interest Carryforward Amount	0.00	0.00
Class M Certificates, the reimbursement of any Allocated Realized Loss Amount	0.00	0.00
Class A Certificates, the Net Wac Rate Carryover Amount	0.00	0.00
Class M Certificates, the Net Wac Rate Carryover Amount	0.00	0.00

Distribution Date: 01/25/2021
Determination Date: 01/08/2021

Citigroup Mortgage Loan Trust Inc.
Asset Backed Pass Through Certificates
Series 2006-AMC1



Other Information

Cap Account Information

Beginning Cap Account Balance	0.00
Deposits	0.00
Withdrawals	0.00
Ending Cap Account Balance	0.00

Net WAC Rate Carryover Reserve Account Information

Beginning Net Wac Rate Carryover Reserve Account Balance	0.00
Deposits	0.00
Withdrawals	0.00
Ending Net Wac Rate Carryover Reserve Account Balance	0.00

Expenses

Extraordinary Trust Fund Expenses	704,586.47
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Rate Reset Information

Current LIBOR	0.148000%
Next LIBOR	0.130000%

Net Wac Rate Carryover Amount for Each Class of Certificates

A-1 Net Wac Rate Carryover Amount	0.00
A-2A Net Wac Rate Carryover Amount	0.00
A-2B Net Wac Rate Carryover Amount	0.00
A-2C Net Wac Rate Carryover Amount	0.00
M-1 Net Wac Rate Carryover Amount	0.00
M-2 Net Wac Rate Carryover Amount	0.00
M-3 Net Wac Rate Carryover Amount	0.00
M-4 Net Wac Rate Carryover Amount	0.00
M-5 Net Wac Rate Carryover Amount	0.00
M-6 Net Wac Rate Carryover Amount	0.00
M-7 Net Wac Rate Carryover Amount	0.00
M-8 Net Wac Rate Carryover Amount	0.00
M-9 Net Wac Rate Carryover Amount	0.00
M-10 Net Wac Rate Carryover Amount	0.00
M-11 Net Wac Rate Carryover Amount	0.00

Distribution Date: 01/25/2021
Determination Date: 01/08/2021

Citigroup Mortgage Loan Trust Inc.
Asset Backed Pass Through Certificates
Series 2006-AMC1



Other Information

Net WAC Rate Carryover Remaining Unpaid on Each Class of Certificates

A-1 Unpaid Net WAC Rate Carryover Amount	0.00
A-2A Unpaid Net WAC Rate Carryover Amount	0.00
A-2B Unpaid Net WAC Rate Carryover Amount	0.00
A-2C Unpaid Net WAC Rate Carryover Amount	0.00
M-1 Unpaid Net WAC Rate Carryover Amount	0.00
M-2 Unpaid Net WAC Rate Carryover Amount	0.00
M-3 Unpaid Net WAC Rate Carryover Amount	0.00
M-4 Unpaid Net WAC Rate Carryover Amount	0.00
M-5 Unpaid Net WAC Rate Carryover Amount	0.00
M-6 Unpaid Net WAC Rate Carryover Amount	0.00
M-7 Unpaid Net WAC Rate Carryover Amount	0.00
M-8 Unpaid Net WAC Rate Carryover Amount	0.00
M-9 Unpaid Net WAC Rate Carryover Amount	0.00
M-10 Unpaid Net WAC Rate Carryover Amount	0.00
M-11 Unpaid Net WAC Rate Carryover Amount	0.00

Distribution Date: 01/25/2021
Determination Date: 01/08/2021

Citigroup Mortgage Loan Trust Inc.
Asset Backed Pass Through Certificates
Series 2006-AMC1



Liquidation / Loss Detail

Loan Number	Loss Type	Most Recent Loan Status	Most Recent Next Due Date	Cutoff Principal Balance	Prior Unpaid Principal Balance	Prior Scheduled Principal Balance	Current Realized Loss Amount	Subsequent Loss / (Recovery) Amount	Total Realized Loss Amount	Loss Severity
Group 1										
0000000085480291	Mod/Active	Current	01/01/2021	277,393.12	115,947.23	115,791.32	1,006.43	-	1,006.43	-
0000000085534337	Mod/Active	Current	01/01/2021	192,405.32	155,206.99	154,785.18	2,109.85	-	2,109.85	-
0000000085607976	Mod/Active	Current	02/01/2021	268,173.59	96,935.24	96,803.32	955.34	-	955.34	-
0000000085727931	Mod/Active	Current	01/01/2021	230,046.52	171,724.68	169,493.91	6,338.28	-	6,338.28	-
0000000085833374	Mod/Active	Current	01/01/2021	131,792.01	93,297.94	92,896.87	873.08	-	873.08	-
0000000085838415	Mod/Active	Current	02/01/2021	157,117.82	111,496.87	111,053.20	1,068.43	-	1,068.43	-
0000000085849776	Mod/Active	Current	01/01/2021	89,920.03	74,490.83	74,325.72	1,187.51	-	1,187.51	-
0000000085859692	Mod/Active	Current	01/01/2021	103,931.84	69,053.64	68,927.68	417.53	-	417.53	-
0000000093428472	Mod/Active	Current	01/01/2021	196,965.20	133,076.74	132,535.60	2,107.94	-	2,107.94	-
0000000096800677	Mod/Active	Current	01/01/2021	76,368.36	63,656.78	63,576.45	435.29	-	435.29	-
0000000097026314	Mod/Active	Current	01/01/2021	134,762.85	26,571.23	26,540.18	519.31	-	519.31	-
0000000097045272	Mod/Active	Current	01/01/2021	82,621.74	52,713.63	52,492.05	819.19	-	819.19	-
0000000097103196	Mod/Active	Current	01/01/2021	309,073.06	278,116.50	277,751.36	1,967.49	-	1,967.49	-
0000000097127112	Mod/Active	Current	01/01/2021	207,578.49	100,290.87	99,915.20	935.99	-	935.99	-
0000000097331953	Mod/Active	Current	01/01/2021	228,995.93	194,273.19	193,742.76	2,078.71	-	2,078.71	-
0000000097373872	Mod/Active	Current	01/01/2021	229,801.01	178,958.23	177,979.21	2,827.66	-	2,827.66	-
0000000097421556	Mod/Active	Current	01/01/2021	170,843.98	143,268.02	143,069.96	1,286.01	-	1,286.01	-
0000000097468599	Mod/Active	Current	01/01/2021	111,780.72	72,568.98	72,479.06	754.85	-	754.85	-
0000000097486831	Mod/Active	Current	01/01/2021	67,345.36	55,903.00	55,768.80	801.05	-	801.05	-
0000000097507792	Mod/Active	Current	01/01/2021	439,999.33	613,901.75	613,302.60	2,741.14	-	2,741.14	-
0000000097538193	Mod/Active	Current	01/01/2021	253,111.17	278,550.75	278,133.19	1,635.04	-	1,635.04	-
0000000097540231	Mod/Active	Current	01/01/2021	113,244.98	92,809.02	92,658.75	442.28	-	442.28	-
0000000097650832	Mod/Active	Current	01/01/2021	369,000.00	234,485.65	234,099.71	1,241.71	-	1,241.71	-
0000000097650998	Mod/Active	Current	01/01/2021	74,040.52	43,605.44	43,412.73	575.68	-	575.68	-
0000000097674311	Mod/Active	Current	01/01/2021	378,158.96	86,575.66	86,408.81	1,733.35	-	1,733.35	-
0000000097723639	Mod/Active	Current	01/01/2021	143,583.98	104,912.95	104,573.04	1,277.69	-	1,277.69	-

Distribution Date: 01/25/2021
Determination Date: 01/08/2021

Citigroup Mortgage Loan Trust Inc.
Asset Backed Pass Through Certificates
Series 2006-AMC1



Liquidation / Loss Detail

Loan Number	Loss Type	Most Recent Loan Status	Most Recent Next Due Date	Cutoff Principal Balance	Prior Unpaid Principal Balance	Prior Scheduled Principal Balance	Current Realized Loss Amount	Subsequent Loss / (Recovery) Amount	Total Realized Loss Amount	Loss Severity
Group 1										
0000000097827638	Mod/Active	Current	01/01/2021	195,873.42	152,013.41	151,517.61	1,204.25	-	1,204.25	-
0000000097875439	Mod/Active	Current	01/01/2021	95,826.94	61,668.25	61,357.17	998.41	-	998.41	-
0000000097877278	Mod/Active	Current	01/01/2021	84,734.18	58,004.26	57,877.31	683.11	-	683.11	-
0000000097897433	Mod/Active	Current	01/01/2021	184,866.95	144,047.29	143,814.66	1,282.48	-	1,282.48	-
0000000097906150	Mod/Active	Current	01/01/2021	74,899.62	39,573.92	39,465.32	351.77	-	351.77	-
0000000097961676	Mod/Active	Current	02/01/2021	241,697.53	199,327.06	198,633.27	1,955.28	-	1,955.28	-
0000000097976997	Mod/Active	Current	01/01/2021	199,865.72	227,013.61	226,791.79	1,432.07	-	1,432.07	-
0000000097979918	Mod/Active	Current	01/01/2021	204,972.64	237,043.61	236,513.47	1,583.89	-	1,583.89	-
0000000098032030	Mod/Active	Current	01/01/2021	101,356.75	63,668.11	63,338.54	916.78	-	916.78	-
0000000098045719	Mod/Active	Current	01/01/2021	188,613.11	114,017.05	113,802.66	681.37	-	681.37	-
0000000098082993	Mod/Active	Current	01/01/2021	275,213.23	112,086.70	111,956.08	1,084.84	-	1,084.84	-
0000000098105430	Mod/Active	Current	01/01/2021	92,852.30	94,234.52	94,101.02	404.62	-	404.62	-
0000000098154875	Mod/Active	Current	01/01/2021	269,703.91	315,521.04	315,132.54	2,180.40	-	2,180.40	-
0000000098204472	Mod/Active	Current	01/01/2021	199,395.48	161,024.17	160,833.09	947.61	-	947.61	-
0000000098241995	Mod/Active	Current	01/01/2021	339,792.97	105,952.09	105,838.62	478.47	-	478.47	-
0000000098273915	Mod/Active	Current	01/01/2021	93,880.97	66,124.52	66,036.88	784.36	-	784.36	-
0000000098284953	Mod/Active	Current	01/01/2021	217,724.26	12,768.02	12,671.58	468.68	-	468.68	-
0000000098332679	Mod/Active	Current	01/01/2021	262,842.12	160,852.61	160,568.35	1,398.97	-	1,398.97	-
0000000098425077	Mod/Active	Current	01/01/2021	268,645.07	244,769.74	244,453.23	1,826.37	-	1,826.37	-
0000000098506231	Mod/Active	Current	01/01/2021	105,355.72	97,230.43	97,099.20	513.16	-	513.16	-
0000000098607195	Mod/Active	Current	01/01/2021	69,640.68	56,493.70	56,406.33	374.20	-	374.20	-
0000000098974355	Mod/Active	Current	01/01/2021	195,749.16	180,378.88	179,687.28	1,980.27	-	1,980.27	-
0000000141275701	Mod/Active	Current	02/01/2021	75,463.61	44,575.31	44,280.42	879.59	-	879.59	-
0000000145926424	Mod/Active	Current	01/01/2021	90,561.58	26,401.67	26,263.53	505.45	-	505.45	-
0000000146923446	Mod/Active	Current	01/01/2021	93,000.00	48,893.96	48,804.79	405.33	-	405.33	-
0000000150516268	Mod/Active	Current	01/01/2021	67,262.03	57,320.52	57,263.98	486.36	-	486.36	-

Distribution Date: 01/25/2021
Determination Date: 01/08/2021

Citigroup Mortgage Loan Trust Inc.
Asset Backed Pass Through Certificates
Series 2006-AMC1



Liquidation / Loss Detail

Loan Number	Loss Type	Most Recent Loan Status	Most Recent Next Due Date	Cutoff Principal Balance	Prior Unpaid Principal Balance	Prior Scheduled Principal Balance	Current Realized Loss Amount	Subsequent Loss / (Recovery) Amount	Total Realized Loss Amount	Loss Severity
Group 1										
0000000150660843	Mod/Active	Current	01/01/2021	133,676.20	79,591.73	79,191.01	907.78	-	907.78	-
0000000150914729	Mod/Active	Current	01/01/2021	133,023.06	52,244.50	52,171.57	683.61	-	683.61	-
0000000150946663	Mod/Active	Current	01/01/2021	101,809.43	130,382.12	130,202.16	1,012.87	-	1,012.87	-
0000000151006327	Mod/Active	Current	01/01/2021	143,815.71	87,464.86	87,154.48	1,012.92	-	1,012.92	-
0000000151475928	Mod/Active	Current	01/01/2021	222,461.84	179,675.57	179,485.01	1,101.17	-	1,101.17	-
0000000097417273	Trailing		-	57,937.93	-	-	-	(182.00)	-182.00	-
0000000097666879	Trailing		-	32,358.01	-	-	-	(210.00)	-210.00	-
0000000097792675	Trailing		-	124,937.83	-	-	-	(560.00)	-560.00	-
0000000097910558	Trailing		-	21,182.60	-	-	-	(24.50)	-24.50	-
0000000097998231	Trailing		-	124,690.28	-	-	-	104.50	104.50	-
0000000098578917	Trailing		-	98,710.33	-	-	-	(175.34)	-175.34	-
0000000098731433	Trailing		-	26,985.79	-	-	-	(35.05)	-35.05	-
0000000099020158	Trailing		-	45,963.26	-	-	-	(175.00)	-175.00	-
0000000150176428	Trailing		-	78,064.04	-	-	-	(319.28)	-319.28	-
0000000099308835	Trailing	Current	01/01/2021	146,089.03	80,515.39	80,342.97	-28,236.00	-	-28,236.00	-35.144%
Count: 67	SUBTOTAL			10,819,551.18	7,333,270.43	7,315,572.58	40,427.27	(1,576.67)	38,850.60	0.553%
Group 2										
0000000085236172	Mod/Active	Current	01/01/2021	92,623.87	88,093.32	87,744.12	600.83	-	600.83	-
0000000085701530	Mod/Active	Current	01/01/2021	226,416.06	198,681.08	198,492.12	1,262.22	-	1,262.22	-
0000000085920932	Mod/Active	Current	01/01/2021	163,802.82	195,681.27	195,424.07	945.94	-	945.94	-
0000000096730635	Mod/Active	Current	02/01/2021	183,149.27	235,391.83	232,083.01	-43,654.53	-	-43,654.53	-
0000000097218879	Mod/Active	Current	01/01/2021	344,000.00	211,819.02	211,508.79	1,247.08	-	1,247.08	-
0000000097246870	Mod/Active	Current	01/01/2021	472,559.93	463,767.44	463,327.61	2,947.17	-	2,947.17	-
0000000097270953	Mod/Active	Current	01/01/2021	535,505.15	415,908.30	415,370.07	2,765.38	-	2,765.38	-
0000000097317234	Mod/Active	Current	01/01/2021	447,874.05	339,412.26	338,050.10	2,857.22	-	2,857.22	-
0000000097331516	Mod/Active	Current	01/01/2021	648,484.66	463,152.09	462,557.28	6,242.91	-	6,242.91	-

Distribution Date: 01/25/2021
Determination Date: 01/08/2021

Citigroup Mortgage Loan Trust Inc.
Asset Backed Pass Through Certificates
Series 2006-AMC1



Liquidation / Loss Detail

Loan Number	Loss Type	Most Recent Loan Status	Most Recent Next Due Date	Cutoff Principal Balance	Prior Unpaid Principal Balance	Prior Scheduled Principal Balance	Current Realized Loss Amount	Subsequent Loss / (Recovery) Amount	Total Realized Loss Amount	Loss Severity
Group 2										
0000000097509475	Mod/Active	Current	01/01/2021	343,680.20	199,005.34	198,754.45	1,820.58	-	1,820.58	-
0000000097703151	Mod/Active	Current	01/01/2021	218,181.95	288,989.22	288,631.86	1,840.03	-	1,840.03	-
0000000097763312	Mod/Active	Current	01/01/2021	124,114.80	88,620.67	88,483.56	1,281.09	-	1,281.09	-
0000000097859193	Mod/Active	Current	01/01/2021	133,381.69	130,607.62	130,444.64	823.45	-	823.45	-
0000000098060155	Mod/Active	Current	01/01/2021	302,748.55	204,211.12	203,875.11	2,019.51	-	2,019.51	-
0000000098092471	Mod/Active	Current	01/01/2021	491,779.41	415,689.46	415,182.05	2,622.37	-	2,622.37	-
0000000098214232	Mod/Active	Current	01/01/2021	121,313.51	102,501.33	102,191.28	1,547.14	-	1,547.14	-
0000000098230238	Mod/Active	Current	01/01/2021	155,235.66	141,885.09	141,630.45	1,317.62	-	1,317.62	-
0000000098263353	Mod/Active	Current	01/01/2021	328,087.33	354,161.47	353,835.26	2,056.44	-	2,056.44	-
0000000098436439	Mod/Active	Current	01/01/2021	169,592.00	122,257.79	122,070.95	569.77	-	569.77	-
0000000098631237	Mod/Active	Current	01/01/2021	247,669.45	112,997.22	112,779.40	1,307.07	-	1,307.07	-
0000000098690472	Mod/Active	Current	01/01/2021	490,109.84	189,520.29	189,196.26	1,644.19	-	1,644.19	-
0000000150911204	Mod/Active	Current	01/01/2021	230,590.00	187,596.33	186,867.92	2,966.34	-	2,966.34	-
0000000151000361	Mod/Active	Current	01/01/2021	60,831.95	47,810.30	47,681.51	575.87	-	575.87	-
0000000151454105	Mod/Active	Current	01/01/2021	110,376.37	87,577.94	87,270.07	956.47	-	956.47	-
0000000098579592	Trailing		-	358,150.00	-	-	-	2,325.49	2,325.49	-
Count: 25	SUBTOTAL			7,000,258.52	5,285,337.80	5,273,451.94	(1,437.84)	2,325.49	887.65	-0.027%
Count: 92	TOTALS			17,819,809.70	12,618,608.23	12,589,024.52	38,989.43	748.82	39,738.25	0.310%

Distribution Date: 01/25/2021
Determination Date: 01/08/2021

Citigroup Mortgage Loan Trust Inc.
Asset Backed Pass Through Certificates
Series 2006-AMC1



REO Detail

Loan Number	Group No.	State	REO Acquisition Date	Original Principal Balance	Unpaid Principal Balance at Acquisition	Current Scheduled Principal Balance	REO Book Value
0000000096880356	1	IL	Not Available	130,000.00	Not Available	106,763.30	Not Available
0000000146125687	1	TX	Not Available	127,054.00	Not Available	122,289.04	Not Available
0000000151492006	1	LA	Not Available	137,700.00	Not Available	144,350.61	Not Available
Count: 3	TOTALS			394,754.00	Not Available	373,402.95	Not Available