### 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	
Loan Level Detail	21	

**Deal Contact:** 

Valerie Delgado valerie.delgado@citi.com

Tel: (714) 845-4102 Fax: (714) 845-4107 Citibank, N.A. Agency and Trust

388 Greenwich Street, 14th Floor

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



#### **Distribution Summary**

#### **DISTRIBUTION IN DOLLARS**

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)	Deferred Interest (10)	Realized Loss (11)	Current Principal Balance (12)=(3-8+10-11)
A1	602,007,000.00	137,782,335.73	0.578000%	31 / 360	03/25 - 04/24	68,577.33	965,752.48	1,034,329.81	0.00	0.00	136,816,583.25
A2A	208,254,000.00	0.00	0.493000%	31 / 360	03/25 - 04/24	0.00	0.00	0.00	0.00	0.00	0.00
A2B	169,186,000.00	93,364,044.17	0.593000%	31 / 360	03/25 - 04/24	47,675.31	671,032.68	718,707.99	0.00	0.00	92,693,011.49
A2C	7,144,000.00	6,173,742.46	0.693000%	31 / 360	03/25 - 04/24	3,684.18	44,372.36	48,056.54	0.00	0.00	6,129,370.10
M1	44,334,000.00	0.00	0.723000%	31 / 360	03/25 - 04/24	0.00	0.00	0.00	0.00	0.00	0.00
M2	51,827,000.00	0.00	0.743000%	31 / 360	03/25 - 04/24	0.00	0.00	0.00	0.00	0.00	0.00
М3	21,231,000.00	0.00	0.773000%	31 / 360	03/25 - 04/24	0.00	0.00	0.00	0.00	0.00	0.00
M4	17,484,000.00	0.00	0.833000%	31 / 360	03/25 - 04/24	0.00	0.00	0.00	0.00	0.00	0.00
M5	22,479,000.00	0.00	0.883000%	31 / 360	03/25 - 04/24	0.00	0.00	0.00	0.00	0.00	0.00
M6	14,362,000.00	0.00	0.983000%	31 / 360	03/25 - 04/24	0.00	0.00	0.00	0.00	0.00	0.00
M7	16,860,000.00	0.00	1.253000%	31 / 360	03/25 - 04/24	0.00	0.00	0.00	0.00	0.00	0.00
M8	9,366,000.00	0.00	1.483000%	31 / 360	03/25 - 04/24	0.00	0.00	0.00	0.00	0.00	0.00
M9	16,235,000.00	0.00	2.583000%	31 / 360	03/25 - 04/24	0.00	0.00	0.00	0.00	0.00	0.00
M10	9,991,000.00	0.00	2.933000%	31 / 360	03/25 - 04/24	0.00	0.00	0.00	0.00	0.00	0.00
M11	12,488,000.00	0.00	2.933000%	31 / 360	03/25 - 04/24	0.00	0.00	0.00	0.00	0.00	0.00
CE	25,602,284.29	0.00	0.000000%	30 / 360	03/01 - 03/31	0.00	0.00	0.00	0.00	0.00	0.00
Р	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%	30 / 360		0.00	0.00	0.00	0.00	0.00	0.00
RX	0.00	0.00	0.000000%	30 / 360		0.00	0.00	0.00	0.00	0.00	0.00
Totals	1,248,850,384.29	237,320,222.36				119,936.82	1,681,157.52	1,801,094.34	0.00	0.00	235,639,064.84

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



**Distribution Summary (Factors)** 

#### PER \$1,000 OF ORIGINAL BALANCE

Class	CUSIP	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)	Deferred Interest (10/2 x 1000)	Realized Loss (11/2 x 1000)	Current Principal Balance (12/2 x 1000)
A1	17309PAS5	04/22/2016	228.871651	0.113915	1.604221	1.718136	0.000000	0.000000	227.267429
A2A	17309PAA4	04/22/2016	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
A2B	17309PAB2	04/22/2016	551.842612	0.281792	3.966242	4.248035	0.000000	0.000000	547.876370
A2C	17309PAC0	04/22/2016	864.185675	0.515703	6.211137	6.726839	0.000000	0.000000	857.974538
M1	17309PAD8	04/22/2016	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M2	17309PAE6	04/22/2016	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
М3	17309PAF3	04/22/2016	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M4	17309PAG1	04/22/2016	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M5	17309PAH9	04/22/2016	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M6	17309PAJ5	04/22/2016	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M7	17309PAK2	04/22/2016	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M8	17309PAL0	04/22/2016	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M9	17309PAM8	04/22/2016	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M10	17309PAT3	04/22/2016	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M11	17309PAU0	04/22/2016	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
CE	17309PAP1	03/31/2016	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
Р	17309PAN6	03/31/2016	1,000.000000	0.000000	0.000000	0.000000	0.000000	0.000000	1,000.000000
R	17309PAQ9	03/31/2016	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
RX	17309PAR7	03/31/2016	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000

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



Interest Distribution Detail

#### **DISTRIBUTION IN DOLLARS**

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	137,782,335.73	0.57800%	0.58385%	31 / 360	68,577.33	0.00	0.00	0.00	68,577.33	0.00	68,577.33	0.00
A2A	0.00	0.49300%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A2B	93,364,044.17	0.59300%	0.59885%	31 / 360	47,675.31	0.00	0.00	0.00	47,675.31	0.00	47,675.31	0.00
A2C	6,173,742.46	0.69300%	0.69885%	31 / 360	3,684.18	0.00	0.00	0.00	3,684.18	0.00	3,684.18	0.00
M1	0.00	0.72300%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M2	0.00	0.74300%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
М3	0.00	0.77300%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M4	0.00	0.83300%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M5	0.00	0.88300%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M6	0.00	0.98300%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M7	0.00	1.25300%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M8	0.00	1.48300%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M9	0.00	2.58300%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M10	0.00	2.93300%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M11	0.00	2.93300%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CE	0.00	0.00000%		30 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Р	100.00	0.00000%		30 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	0.00	0.00000%		30 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RX	0.00	0.00000%		30 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Totals	237,320,222.36				119,936.82	0.00	0.00	0.00	119,936.82	0.00	119,936.82	0.00

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



**Principal Distribution Detail** 

#### **DISTRIBUTION IN DOLLARS**

Class	Original Balance (2)	Prior Principal Balance (3)	Scheduled Principal Distribution (4)	Unscheduled Principal Distribution (5)	Accreted Principal (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
A1	602,007,000.00	137,782,335.73	244,409.16	721,343.32	0.00	0.00	0.00	136,816,583.25	0.00	48.20%	58.06%	21.00%	0.00%
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%	0.00%
A2B	169,186,000.00	93,364,044.17	100,014.22	571,018.46	0.00	0.00	0.00	92,693,011.49	0.00	13.55%	39.34%	21.00%	0.00%
A2C	7,144,000.00	6,173,742.46	6,613.49	37,758.87	0.00	0.00	0.00	6,129,370.10	0.00	0.57%	2.60%	21.00%	0.00%
M1	44,334,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	44,334,000.00	3.55%	0.00%	17.45%	0.00%
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%	0.00%
М3	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%	0.00%
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%	0.00%
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%	0.00%
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%	0.00%
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%	0.00%
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%	0.00%
М9	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%	0.00%
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%	0.00%
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%	0.00%
CE	25,602,284.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00	25,601,432.88	2.05%	0.00%	0.00%	0.00%
Totals	1,248,850,284.29	237,320,122.36	351,036.87	1,330,120.65	0.00	0.00	0.00	235,638,964.84	262,258,432.88	100%	100%		

## 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	646,972.45		Credit Risk Manager Fee	2,951.59	
Uncompensated PPIS	0.00		Servicing Fee	73,571.91	
Relief Act Interest Shortfall	0.00		Total Scheduled Fees:		76,523.50
Interest Adjustments	59,146.00		Additional Fees, Expenses, etc.		
Realized Loss in Excess of Principal Balance	0.00		Extraordinary Trust Fund Expenses	3,357.82	
Non Recoverable Servicing Advance	0.00		Other Expenses	0.00	
Total Interest Funds Available:		706,118.45	Total Additional Fees, Expenses, etc.:		3,357.82
Principal Funds Available			Distribution to Certificateholders		
Scheduled Principal	351,036.87		Interest Distribution	119,936.82	
Curtailments	(106,188.49)		Principal Distribution	1,681,157.52	
Prepayments in Full	619,863.34		Total Distribution to Certificateholders:		1,801,094.34
Net Liquidation Proceeds	310,145.49		Total Funds Allocated	_	1,880,975.66
Repurchased Principal	0.00			=	
Substitution Principal	0.00				
Other Principal	0.00				
Total Principal Funds Available:		1,174,857.21			
Other Funds Available					
Cap Contract Amount	0.00				
Prepayment Penalties	0.00				
Other Charges	0.00				
Total Other Funds Available:		0.00			
Total Funds Available	_	1,880,975.66			
	=				

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



Collateral Summary - Group 1

ASSET CHARACTERISTICS			
	<u>Cut-Off</u>	<u>Prior</u>	<u>Current</u>
Aggregate Stated Principal Balance	762,034,452.65	146,138,769.10	145,507,626.01
Loan Count	4,716	1,104	1,099
Weighted Average Coupon Rate (WAC)	8.483985%	4.828503%	Not Available
Net Weighted Average Coupon Rate (Net WAC)	7.983985%	4.312253%	Not Available
Weighted Average Remaining Term (WART in months)	355	240	239

LABLE PRINCIPAL	
Scheduled Principal	244,409.1
Curtailments	(69,612.1
Principal Prepayments	456,346.0
Liquidation Proceeds	0.0
Repurchased Principal	0.0
Trailing Recoveries	0.0
TOTAL AVAILABLE PRINCIPAL	631,143.0
Current Realized Losses	22,741.2
Current Bankruptcy Losses	0.0
Trailing Losses	(66,502.9
Realized Loss in Excess of Liquidated Loan Balance	0.0
Cumulative Realized Losses	242,814,598.

ILABLE	INTEREST	
0-11-1	-d l-44	470.074.00
Schedul	ed Interest	472,971.83
Less:	Servicing Fee	50,267.29
	Credit Risk Manager Fee	1,978.98
	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	(48,139.09)
	Realized Loss in Excess of Liquidated Loan Balance	0.00
	Extraordinary Trust Fund Expense	2,454.75
-	Additional Expense	0.00
TOTAL	AVAILABLE INTEREST	466,409.90

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



Collateral Summary - Group 2

ASSET CHARACTERISTICS			
	<u>Cut-Off</u>	<u>Prior</u>	<u>Current</u>
Aggregate Stated Principal Balance	486,815,931.64	71,822,972.16	71,072,572.59
Loan Count	1,806	342	338
Weighted Average Coupon Rate (WAC)	8.211203%	4.049243%	Not Available
Net Weighted Average Coupon Rate (Net WAC)	7.711203%	3.532993%	Not Available
Weighted Average Remaining Term (WART in months)	356	242	241

ILABLE PRINCIPAL	
Scheduled Principal	106,627.7
Curtailments	(36,576.35
Principal Prepayments	163,517.2
Liquidation Proceeds	516,830.9
Repurchased Principal	0.0
Trailing Recoveries	0.0
TOTAL AVAILABLE PRINCIPAL	750,399.5
Current Realized Losses	300,488.5
Current Bankruptcy Losses	0.0
Trailing Losses	(50,041.3
Realized Loss in Excess of Liquidated Loan Balance	0.0
reduized Edge in Except of Englished Edgir Balance	186,569,172.5

NTEREST	
ed Interest	174,000.62
Servicing Fee	23,304.62
Credit Risk Manager Fee	972.61
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	(11,006.91)
Realized Loss in Excess of Liquidated Loan Balance	0.00
Extraordinary Trust Fund Expense	903.07
Additional Expense	0.00
VAILABLE INTEREST	159,827.23
	Servicing Fee Credit Risk Manager Fee Uncompensated PPIS Relief Act Interest Shortfall Non-Recoverable P&I Advance Non-Recoverable Servicing Advance Net Interest Adjustment Realized Loss in Excess of Liquidated Loan Balance Extraordinary Trust Fund Expense Additional Expense

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



Collateral Summary - Total

ASSET CHARACTERISTICS			
	Cut-Off	<u>Prior</u>	Current
Aggregate Stated Principal Balance	1,248,850,384.29	217,961,741.26	216,580,198.60
Loan Count	6,522	1,446	1,437
Weighted Average Coupon Rate (WAC)	8.377651%	4.571721%	Not Available
Net Weighted Average Coupon Rate (WAC)	7.877651%	4.055471%	Not Available
Weighted Average Remaining Term (WART in months)	355	241	240

AILABLE PRINCIPAL	
Scheduled Principal	351,036.87
Curtailments	(106,188.49)
Principal Prepayments	619,863.34
Liquidation Proceeds	516,830.94
Repurchased Principal	0.00
Trailing Recoveries	0.00
TOTAL AVAILABLE PRINCIPAL	1,381,542.66
Current Realized Losses	323,229.76
Current Bankruptcy Losses	0.00
Trailing Losses	(116,544.31
Realized Loss in Excess of Liquidated Loan Balance	0.00
Cumulative Realized Losses	429,383,771.41

LABLE INT	EREST	
Scheduled Interest		646,972.45
Less:	Servicing Fee	73,571.91
	Credit Risk Manager Fee	2,951.59
	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	(59,146.00)
	Realized Loss in Excess of Liquidated Loan Balance	0.00
	Extraordinary Trust Fund Expense	3,357.82
	Additional Expense	0.00
TOTAL A	/AILABLE INTEREST	626,237.13
TOTAL A	/AILABLE INTEREST	626,237.

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



### **Delinquency Information**

OUP 1					
	Less Than				
	<u>30 Days</u>	30-59 Days	60-89 Days	90+ Days	<u>Totals</u>
<u>Delinquency</u>					
Scheduled Principal Balance		4,366,741.93	1,201,335.65	6,827,994.44	12,396,072.02
Percentage of Total Pool Balance		3.0010%	0.8256%	4.6925%	8.5192%
Number of Loans		33	8	48	89
Percentage of Total Loans		3.0027%	0.7279%	4.3676%	8.0983%
Bankruptcy					
Scheduled Principal Balance	2,697,460.73	319,010.59	115,699.41	3,257,246.21	6,389,416.94
Percentage of Total Pool Balance	1.8538%	0.2192%	0.0795%	2.2385%	4.3911%
Number of Loans	22	3	1	18	44
Percentage of Total Loans	2.0018%	0.2730%	0.0910%	1.6379%	4.0036%
<u>Foreclosure</u>					
Scheduled Principal Balance		0.00	0.00	11,241,340.37	11,241,340.37
Percentage of Total Pool Balance		0.0000%	0.0000%	7.7256%	7.7256%
Number of Loans		0	0	65	65
Percentage of Total Loans		0.0000%	0.0000%	5.9145%	5.9145%
<u>REO</u>					
Scheduled Principal Balance		0.00	0.00	1,982,032.84	1,982,032.84
Percentage of Total Pool Balance		0.0000%	0.0000%	1.3622%	1.3622%
Number of Loans		0	0	15	15
Percentage of Total Loans		0.0000%	0.0000%	1.3649%	1.3649%
<u>Total</u>					
Scheduled Principal Balance	2,697,460.73	4,685,752.52	1,317,035.06	23,308,613.86	32,008,862.17
Percentage of Total Pool Balance	1.8538%	3.2203%	0.9051%	16.0188%	21.9981%
Number of Loans	22	36	9	146	213
Percentage of Total Loans	2.0018%	3.2757%	0.8189%	13.2848%	19.3813%
		105.000.01			
Principal and Interest Advance Required and Received		425,060.31			

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



### **Delinquency Information**

	Less Than				
	<u>30 Days</u>	<u>30-59 Days</u>	<u>60-89 Days</u>	90+ Days	<u>Totals</u>
elinquency					
Scheduled Principal Balance		2,324,105.62	497,524.32	4,962,373.23	7,784,003.17
Percentage of Total Pool Balance		3.2700%	0.7000%	6.9821%	10.9522%
Number of Loans		15	2	27	44
Percentage of Total Loans		4.4379%	0.5917%	7.9882%	13.0178%
<u> Bankruptcy</u>					
Scheduled Principal Balance	1,501,302.93	597,212.81	74,906.11	2,003,852.19	4,177,274.04
Percentage of Total Pool Balance	2.1124%	0.8403%	0.1054%	2.8194%	5.8775%
Number of Loans	7	1	1	8	17
Percentage of Total Loans	2.0710%	0.2959%	0.2959%	2.3669%	5.0296%
Foreclosure					
Scheduled Principal Balance		0.00	0.00	9,407,258.62	9,407,258.62
Percentage of Total Pool Balance		0.0000%	0.0000%	13.2361%	13.2361%
Number of Loans		0	0	27	27
Percentage of Total Loans		0.0000%	0.0000%	7.9882%	7.9882%
REO					
Scheduled Principal Balance		0.00	0.00	422,298.81	422,298.81
Percentage of Total Pool Balance		0.0000%	0.0000%	0.5942%	0.5942%
Number of Loans		0	0	2	2
Percentage of Total Loans		0.0000%	0.0000%	0.5917%	0.5917%
<u>Fotal</u>					
Scheduled Principal Balance	1,501,302.93	2,921,318.43	572,430.43	16,795,782.85	21,790,834.64
Percentage of Total Pool Balance	2.1124%	4.1103%	0.8054%	23.6319%	30.6600%
Number of Loans	7	16	3	64	90
Percentage of Total Loans	2.0710%	4.7337%	0.8876%	18.9349%	26.6272%
Principal and Interest Advance Required and Received		176,378.05			

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



### **Delinquency Information**

	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		6,690,847.55	1,698,859.97	11,790,367.67	20,180,075.19
Percentage of Total Pool Balance		3.0893%	0.7844%	5.4439%	9.3176%
Number of Loans		48	10	75	133
Percentage of Total Loans		3.3403%	0.6959%	5.2192%	9.2554%
Bankruptc <u>y</u>					
Scheduled Principal Balance	4,198,763.66	916,223.40	190,605.52	5,261,098.40	10,566,690.98
Percentage of Total Pool Balance	1.9387%	0.4230%	0.0880%	2.4292%	4.8789%
Number of Loans	29	4	2	26	61
Percentage of Total Loans	2.0181%	0.2784%	0.1392%	1.8093%	4.2450%
<u>Foreclosure</u>					
Scheduled Principal Balance		0.00	0.00	20,648,598.99	20,648,598.99
Percentage of Total Pool Balance		0.0000%	0.0000%	9.5339%	9.5339%
Number of Loans		0	0	92	92
Percentage of Total Loans		0.0000%	0.0000%	6.4022%	6.4022%
<u>REO</u>					
Scheduled Principal Balance		0.00	0.00	2,404,331.65	2,404,331.65
Percentage of Total Pool Balance		0.0000%	0.0000%	1.1101%	1.1101%
Number of Loans		0	0	17	17
Percentage of Total Loans		0.0000%	0.0000%	1.1830%	1.1830%
<u>Total</u>					
Scheduled Principal Balance	4,198,763.66	7,607,070.95	1,889,465.49	40,104,396.71	53,799,696.81
Percentage of Total Pool Balance	1.9387%	3.5124%	0.8724%	18.5171%	24.8405%
Number of Loans	29	52	12	210	303
Percentage of Total Loans	2.0181%	3.6186%	0.8351%	14.6138%	21.0856%

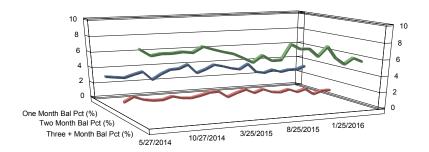
### Citigroup Mortgage Loan Trust Inc. Asset Backed Pass Through Certificates Series 2006-AMC1



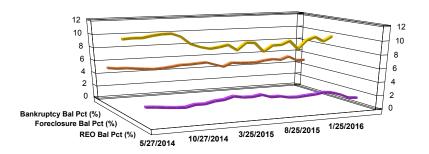
#### Historical Delinquency Information

Distribution	1 Month		2 Month		3 + Month		Bankruptcy		Foreclosure		REO		Total	
Date	Balance	Cnt	Balance	Cnt	Balance	Cnt	Balance	Cnt	Balance	Cnt	Balance	Cnt	(2+, BK, FC & REO) Balance	Cnt
04/25/2016	6,690,847.55 3.089%	48 3.3%	1,698,859.97 0.784%	10 0.7%	11,790,367.67 5.444%	<b>75</b> 5.2%	10,566,690.98 4.879%	61 4.2%	20,648,598.99 9.534%	92 6.4%	2,404,331.65 1.110%	<b>17</b> 1.2%	47,108,849.26 21.751%	255 17.7%
03/25/2016	5,926,115.01	39	1,650,189.97	10	12,976,641.71	78	10,648,932.85	66	19,239,469.75	<b>86</b>	2,599,863.81	17	47,115,098.09	257
	2.719%	2.7%	0.757%	0.7%	5.954%	5.4%	4.886%	4.6%	8.827%	5.9%	1.193%	1.2%	21.616%	17.8%
02/25/2016	5,996,186.50	<b>42</b>	836,519.62	9	11,540,350.94	70	12,284,501.23	71	21,080,149.73	<b>95</b>	3,948,613.47	<b>22</b>	49,690,134.99	267
	2.724%	2.9%	0.380%	0.6%	5.242%	4.8%	5.580%	4.9%	9.575%	6.5%	1.794%	1.5%	22.571%	18.3%
01/25/2016	5,585,903.84	42	2,592,451.30	18	13,501,671.60	79	11,406,921.36	68	20,348,463.20	93	4,901,450.05	26	52,750,957.51	<b>284</b>
	<sub>2.503%</sub>	2.9%	1.162%	1.2%	6.051%	5.4%	5.112%	4.6%	9.120%	6.3%	2.197%	1.8%	23.642%	19.3%
12/28/2015	6,456,512.10 2.875%	49 3.3%	1,875,413.31 0.835%	12 0.8%	16,870,899.43 7.512%	93 6.3%	11,877,778.50 5.289%	<b>74</b> 5.0%	17,678,970.17 7.872%	80 5.4%	5,231,857.38 2.330%	28 1.9%	53,534,918.79 23.838%	287 19.4%
11/25/2015	5,679,721.30	43	2,864,972.70	19	14,419,658.17	78	11,647,201.16	73	20,723,281.61	96	4,815,602.68	27	54,470,716.32	293
	2.513%	2.9%	1.267%	1.3%	6.379%	5.3%	5.152%	4.9%	9.167%	6.5%	2.130%	1.8%	24.096%	19.8%
10/26/2015	6,214,873.89	43	2,201,937.51	16	16,822,043.11	85	11,223,222.08	70	19,701,541.87	92	4,669,220.76	26	54,617,965.33	289
	2.719%	2.9%	0.963%	1.1%	7.360%	5.7%	4.910%	4.7%	8.619%	6.2%	2.043%	1.7%	23.896%	19.4%
09/25/2015	8,891,595.99	<b>55</b>	2,485,543.04	16	16,996,080.84	83	11,330,948.37	<b>71</b>	19,789,745.32	97	4,418,652.87	27	55,020,970.44	<b>294</b>
	3.863%	3.7%	1.080%	1.1%	7.385%	5.5%	4.923%	4.7%	8.598%	6.5%	1.920%	1.8%	23.906%	19.6%
08/25/2015	7,435,965.30 3.202%	50 3.3%	3,580,224.67 1.542%	20 1.3%	18,624,264.90 8.020%	92 6.1%	11,565,983.32 4.980%	<b>75</b> 5.0%	17,974,807.95 7.740%	<b>87</b> 5.8%	4,614,346.80 1.987%	26 1.7%	56,359,627.64 24.269%	300 19.8%
07/27/2015	8,010,412.38	49	2,633,800.36	15	14,609,178.28	79	11,920,197.32	<b>78</b>	21,351,851.73	<b>99</b>	5,276,819.61	28	55,791,847.30	<b>299</b>
	3.417%	3.2%	1.123%	1.0%	6.231%	5.2%	5.084%	5.1%	9.107%	6.5%	2.251%	1.8%	23.797%	19.6%
06/25/2015	8,898,173.54	50	3,905,120.83	21	14,656,550.08	<b>72</b>	10,703,429.24	<b>74</b>	21,779,426.50	108	5,309,565.67	28	56,354,092.32	303
	3.761%	3.3%	1.650%	1.4%	6.194%	4.7%	4.524%	4.8%	9.205%	7.0%	2.244%	1.8%	23.817%	19.8%
05/26/2015	9,647,783.07 4.020%	<b>54</b> 3.5%	3,126,437.74 1.303%	12 0.8%	16,510,416.25 6.880%	87 5.6%	11,830,776.49 4.930%	<b>78</b> 5.1%	19,564,895.09 8.153%	95 6.2%	6,429,990.50 2.680%	33 2.1%	57,462,516.07 23.946%	305 19.8%

#### **Historical One, Two and Three Month Trend Chart**



#### Historical BK, FC & REO Trend Chart



### 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-Apr-2016	117.85	216,580,198.60	351,036.87	1,030,505.79	516,830.94	0.474%	5.537%	92%	0.237%	2.809%	47%
25-Mar-2016	116.86	217,961,741.26	358,113.52	1,831,503.61	1,480,256.88	0.833%	9.554%	159%	0.672%	7.777%	130%
25-Feb-2016	115.86	220,151,358.39	357,801.12	2,618,014.45	1,368,126.61	1.175%	13.226%	220%	0.613%	7.115%	119%
25-Jan-2016	114.86	223,127,173.96	360,538.74	1,085,689.60	243,725.82	0.484%	5.658%	94%	0.109%	1.295%	22%
28-Dec-2015	113.86	224,573,402.30	358,743.19	1,125,315.17	275,831.43	0.499%	5.822%	97%	0.122%	1.454%	24%
25-Nov-2015	112.86	226,057,460.66	355,817.98	2,156,728.30	478,783.85	0.945%	10.769%	179%	0.209%	2.485%	41%
26-Oct-2015	111.86	228,570,006.94	356,992.35	1,227,865.66	748,511.46	0.534%	6.227%	104%	0.325%	3.834%	64%
25-Sep-2015	110.86	230,154,864.95	360,521.44	1,711,822.24	565,043.48	0.738%	8.508%	142%	0.243%	2.881%	48%
25-Aug-2015	109.86	232,227,208.63	368,674.39	1,854,788.81	1,288,513.45	0.792%	9.105%	152%	0.550%	6.399%	107%
27-Jul-2015	108.86	234,450,671.83	371,099.05	1,793,450.13	639,044.04	0.759%	8.739%	146%	0.270%	3.193%	53%
25-Jun-2015	107.86	236,615,221.01	377,515.68	2,975,247.09	1,570,429.85	1.242%	13.925%	232%	0.654%	7.577%	126%
26-May-2015	106.86	239,967,983.78	374,008.82	1,148,405.63	772,403.47	0.476%	5.568%	93%	0.320%	3.771%	63%
27-Apr-2015	105.85	241,490,398.23	375,843.30	2,211,194.14	723,013.03	0.907%	10.361%	173%	0.296%	3.497%	58%

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

**CPR** 

CPR (Constant Prepayment Rate) = 1 - ((1-SMM)^12)

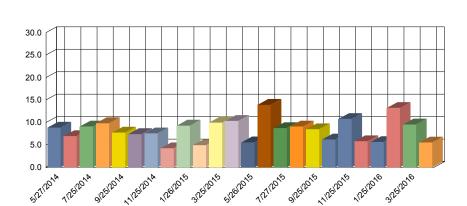
PSA (Public Securities Association) = CPR / (min(.2% \* Age, 6%))

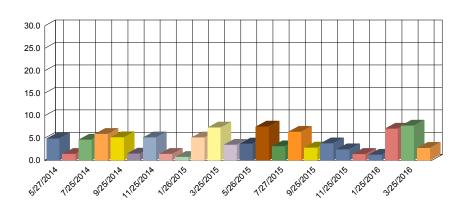
MDR (Monthly Default Rate) = Beginning Balance of Liquidated Asset / Total Beginning Balance

**CDR** 

CDR (Conditional Default Rate) = 1 - ((1-MDR)^12)

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





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



Credit Enhancement

Overcollateralization Target Amount		25,601,432.88	11.8208%
Beginning Overcollateralization Amount		0.00	
Overcollateralization Decrease Due to Realized Losses		(206,685.45)	
Overcollateralization Deficiency Amount	25,601,432.88		
Excess Spread Available for Overcollateralization Increase	506,300.31		
Overcollateralization Increase Amount		506,300.31	
Excess Overcollateralization Amount	0.00		
Principal Available for Overcollateralization Reduction	1,174,857.21		
Overcollateralization Reduction Amount		0.00	
Current Overcollateralization		-19,058,866.24	-8.7999%
Current Senior Enhancement Percentage			-8.7999%
Are Stepdown Principal Distributions Allowed This Month?  (Has the Stepdown Date Occurred and Are There No Trigger Events in Effect?)			No
(Has the Stepdown Date Occured and Are There No Trigger Events in Effect?)  Has the Stepdown Date Occured?		Yes	No
(Has the Stepdown Date Occured and Are There No Trigger Events in Effect?)  Has the Stepdown Date Occured?  (Has the 3rd Anniversary Distribution Date Occurred and Does the Senior Enhancement Percentage Equal or Exceed the Target Percentage?)	26-Oct-2009	Yes	No
(Has the Stepdown Date Occured and Are There No Trigger Events in Effect?)  Has the Stepdown Date Occured? (Has the 3rd Anniversary Distribution Date Occurred and Does the Senior Enhancement Percentage Equal or Exceed the Target Percentage?)  3rd Anniversary Distribution Date	26-Oct-2009 0.0000%	Yes	No
(Has the Stepdown Date Occured and Are There No Trigger Events in Effect?)  Has the Stepdown Date Occured? (Has the 3rd Anniversary Distribution Date Occurred and Does the Senior Enhancement Percentage Equal or Exceed the Target Percentage?)  3rd Anniversary Distribution Date  Stepdown Date Senior Enhancement Percentage	26-Oct-2009 0.0000% 41.9000%	Yes	No.
(Has the Stepdown Date Occured and Are There No Trigger Events in Effect?)  Has the Stepdown Date Occured? (Has the 3rd Anniversary Distribution Date Occurred and Does the Senior Enhancement Percentage Equal or Exceed the Target Percentage?)  3rd Anniversary Distribution Date	0.0000%	Yes	No
(Has the Stepdown Date Occured and Are There No Trigger Events in Effect?)  Has the Stepdown Date Occured? (Has the 3rd Anniversary Distribution Date Occurred and Does the Senior Enhancement Percentage Equal or Exceed the Target Percentage?)  3rd Anniversary Distribution Date  Stepdown Date Senior Enhancement Percentage  Senior Enhancement Target Percentage  Is a Trigger Event in Effect?	0.0000%		No.
(Has the Stepdown Date Occured and Are There No Trigger Events in Effect?)  Has the Stepdown Date Occured? (Has the 3rd Anniversary Distribution Date Occurred and Does the Senior Enhancement Percentage Equal or Exceed the Target Percentage?)  3rd Anniversary Distribution Date  Stepdown Date Senior Enhancement Percentage  Senior Enhancement Target Percentage  Is a Trigger Event in Effect? (On or after the Stepdown Date, is a Delinquency Trigger Event or a Cumulative Realized Loss Trigger in Effect?)  Is a Delinquency Trigger Event in Effect?	0.0000%	No	No.
(Has the Stepdown Date Occured and Are There No Trigger Events in Effect?)  Has the Stepdown Date Occured? (Has the 3rd Anniversary Distribution Date Occurred and Does the Senior Enhancement Percentage Equal or Exceed the Target Percentage?)  3rd Anniversary Distribution Date  Stepdown Date Senior Enhancement Percentage  Senior Enhancement Target Percentage  Is a Trigger Event in Effect? (On or after the Stepdown Date, is a Delinquency Trigger Event or a Cumulative Realized Loss Trigger in Effect?)  Is a Delinquency Trigger Event in Effect? (Does the Delinquency Percentage Exceed the Target Percentage?)	0.0000% 41.9000%	No	N
(Has the Stepdown Date Occured and Are There No Trigger Events in Effect?)  Has the Stepdown Date Occured? (Has the 3rd Anniversary Distribution Date Occurred and Does the Senior Enhancement Percentage Equal or Exceed the Target Percentage?)  3rd Anniversary Distribution Date  Stepdown Date Senior Enhancement Percentage  Senior Enhancement Target Percentage  Is a Trigger Event in Effect? (On or after the Stepdown Date, is a Delinquency Trigger Event or a Cumulative Realized Loss Trigger in Effect?)  Is a Delinquency Trigger Event in Effect? (Does the Delinquency Percentage Exceed the Target Percentage?)  Delinquency Percentage	0.0000% 41.9000% 19.3895%	No	No.
Has the Stepdown Date Occured?  (Has the Stepdown Date Occured?  (Has the 3rd Anniversary Distribution Date Occurred and Does the Senior Enhancement Percentage Equal or Exceed the Target Percentage?)  3rd Anniversary Distribution Date  Stepdown Date Senior Enhancement Percentage  Senior Enhancement Target Percentage  Is a Trigger Event in Effect?  (On or after the Stepdown Date, is a Delinquency Trigger Event or a Cumulative Realized Loss Trigger in Effect?)  Is a Delinquency Trigger Event in Effect?  (Does the Delinquency Percentage Exceed the Target Percentage?)  Delinquency Percentage  Target Percentage (38.19% of the Prior Senior Enhancement Percentage)	0.0000% 41.9000% 19.3895%	<b>No</b> Yes	

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



#### Waterfall Detail

DISTRIBUTIONS	Amount Distributed	Remaining Available Funds
roup 1 Interest Remittance Funds		466,409.90
Class A1 Certificates, the Senior Interest Distribution Amount	(68,577.33)	397,832.57
Class A2 Certificates, Any Remaining Unpaid Senior Interest Distribution Amount	0.00	397,832.57
oup 2 Interest Remittance Funds		159,827.23
Class A2 Certificates, the Senior Interest Distribution Amount	(51,359.49)	108,467.74
Class A1 Certificates, Any Remaining Unpaid Senior Interest Distribution Amount	0.00	108,467.74
eamining Group 1 & 2 Interest Remittance Funds		506,300.31
Class M-1 Interest Distribution Amount	0.00	506,300.31
Class M-2 Interest Distribution Amount	0.00	506,300.31
Class M-3 Interest Distribution Amount	0.00	506,300.31
Class M-4 Interest Distribution Amount	0.00	506,300.31
Class M-5 Interest Distribution Amount	0.00	506,300.31
Class M-6 Interest Distribution Amount	0.00	506,300.31
Class M-7 Interest Distribution Amount	0.00	506,300.31
Class M-8 Interest Distribution Amount	0.00	506,300.31
Class M-9 Interest Distribution Amount	0.00	506,300.31
Class M-10 Interest Distribution Amount	0.00	506,300.31
Class M-11 Interest Distribution Amount	0.00	506,300.31
oup 1 Principal Remittance Amount Less Any OC Reduction Amount)		674,904.79
Class A-1 Certificates	(674,904.79)	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



Series 2006-AIVIC I		
Group 2 Principal Remittance Amount Less Any OC Reduction Amount)		499,952.42
Class A-2A Certificates	0.00	499,952.42
Class A-2B Certificates	(468,943.32)	31,009.10
Class A-2C Certificates	(31,009.10)	0.00
Class A-1 Certificates	0.00	0.00
Group 1 & 2 Remaining Principal Remittance Amount Less Any OC Reduction Amount)		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
Net Monthly Excess Cashflow		506,300.31
Class A-1 Certificates	(290,847.69)	215,452.62
Class A-2A Certificates	0.00	215,452.62
Class A-2B Certificates	(202,089.36)	13,363.26
Class A-2C Certificates	(13,363.26)	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



ſ	To the Mezzanine Certificates, any Interest Carryforward Amounts	0.00	0.00	
١	To the Mezzanine Certificates, the related Allocated Realized Loss Amount	0.00	0.00	
1	To the Net Wac Rate Carryover Reserve Account, any Net Wac Rate Carryover Amounts	0.00	0.00	
1	To the Servicer, any reimbursement for advances	0.00	0.00	
١	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	
1				
-				
	Prepayment Penalties		0.00	
١	Class P Prepayment Penalties	0.00	0.00	
	Distribution of Class P outstanding Certificate Principal Balance	0.00	0.00	
١				
١				
١	Cap Account Funds		0.00	
١	Class A Certificates, the Senior Interest Distribution Amount	0.00	0.00	
	All Certificates, the Overcollateralization Deficiency Amount to those entitled to recieve	0.00	0.00	
	Class M Certificates, the Interest Distribution Amount and Interest Carryforward Amount	0.00	0.00	
	Class M Certificates, the reimbrusement of any Allocated Realized Loss Amount	0.00	0.00	
1	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	

## 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	85,628.25	
Rate Reset Information		
Current LIBOR	0.433000%	
Next LIBOR	0.438850%	
NEXT EIDON	0.4000070	
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
let WAC Bete Corrector Remaining Unneid on Each Close of Cortificates	
let 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
·	0.00 0.00
A-2A Unpaid Net WAC Rate Carryover Amount	
A-2A Unpaid Net WAC Rate Carryover Amount A-2B Unpaid Net WAC Rate Carryover Amount	0.00
A-2A Unpaid Net WAC Rate Carryover Amount A-2B Unpaid Net WAC Rate Carryover Amount A-2C Unpaid Net WAC Rate Carryover Amount	0.00 0.00
A-2A Unpaid Net WAC Rate Carryover Amount A-2B Unpaid Net WAC Rate Carryover Amount A-2C Unpaid Net WAC Rate Carryover Amount M-1 Unpaid Net WAC Rate Carryover Amount	0.00 0.00 0.00
A-2A Unpaid Net WAC Rate Carryover Amount A-2B Unpaid Net WAC Rate Carryover Amount A-2C Unpaid Net WAC Rate Carryover Amount M-1 Unpaid Net WAC Rate Carryover Amount M-2 Unpaid Net WAC Rate Carryover Amount	0.00 0.00 0.00 0.00
A-2A Unpaid Net WAC Rate Carryover Amount A-2B Unpaid Net WAC Rate Carryover Amount A-2C Unpaid Net WAC Rate Carryover Amount M-1 Unpaid Net WAC Rate Carryover Amount M-2 Unpaid Net WAC Rate Carryover Amount M-3 Unpaid Net WAC Rate Carryover Amount	0.00 0.00 0.00 0.00 0.00
A-2A Unpaid Net WAC Rate Carryover Amount A-2B Unpaid Net WAC Rate Carryover Amount A-2C Unpaid Net WAC Rate Carryover Amount M-1 Unpaid Net WAC Rate Carryover Amount M-2 Unpaid Net WAC Rate Carryover Amount M-3 Unpaid Net WAC Rate Carryover Amount M-4 Unpaid Net WAC Rate Carryover Amount	0.00 0.00 0.00 0.00 0.00
A-2A Unpaid Net WAC Rate Carryover Amount A-2B Unpaid Net WAC Rate Carryover Amount A-2C Unpaid Net WAC Rate Carryover Amount M-1 Unpaid Net WAC Rate Carryover Amount M-2 Unpaid Net WAC Rate Carryover Amount M-3 Unpaid Net WAC Rate Carryover Amount M-4 Unpaid Net WAC Rate Carryover Amount M-5 Unpaid Net WAC Rate Carryover Amount Unpaid Net WAC Rate Carryover Amount	0.00 0.00 0.00 0.00 0.00 0.00
A-2A Unpaid Net WAC Rate Carryover Amount A-2B Unpaid Net WAC Rate Carryover Amount A-2C Unpaid Net WAC Rate Carryover Amount M-1 Unpaid Net WAC Rate Carryover Amount M-2 Unpaid Net WAC Rate Carryover Amount M-3 Unpaid Net WAC Rate Carryover Amount M-4 Unpaid Net WAC Rate Carryover Amount M-5 Unpaid Net WAC Rate Carryover Amount M-6 Unpaid Net WAC Rate Carryover Amount	0.00 0.00 0.00 0.00 0.00 0.00 0.00
A-2A Unpaid Net WAC Rate Carryover Amount A-2B Unpaid Net WAC Rate Carryover Amount A-2C Unpaid Net WAC Rate Carryover Amount Unpaid Net WAC Rate Carryover Amount M-2 Unpaid Net WAC Rate Carryover Amount M-3 Unpaid Net WAC Rate Carryover Amount M-4 Unpaid Net WAC Rate Carryover Amount M-5 Unpaid Net WAC Rate Carryover Amount M-6 Unpaid Net WAC Rate Carryover Amount M-7 Unpaid Net WAC Rate Carryover Amount M-7 Unpaid Net WAC Rate Carryover Amount	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0
A-2A Unpaid Net WAC Rate Carryover Amount A-2B Unpaid Net WAC Rate Carryover Amount A-2C Unpaid Net WAC Rate Carryover Amount M-1 Unpaid Net WAC Rate Carryover Amount M-2 Unpaid Net WAC Rate Carryover Amount M-3 Unpaid Net WAC Rate Carryover Amount M-4 Unpaid Net WAC Rate Carryover Amount M-5 Unpaid Net WAC Rate Carryover Amount M-6 Unpaid Net WAC Rate Carryover Amount M-7 Unpaid Net WAC Rate Carryover Amount M-8 Unpaid Net WAC Rate Carryover Amount M-8 Unpaid Net WAC Rate Carryover Amount	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0

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



### Liquidation / Loss Detail

Loan Number	Loss Type	Prior 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										
0000000097540231	Mod/Active	Delinquent	05/01/2016	113,400.00	99,448.24	99,448.24	7,657.66	-	7,657.66	-
0000000098813918	Mod/Active	Delinquent	05/01/2016	285,000.00	209,742.30	208,275.65	-110,280.67	-	(110,280.67)	-
0000000150366607	Mod/Active	Delinquent	06/01/2016	86,085.00	79,525.56	79,525.56	982.72	-	982.72	-
0000000150805521	Mod/Active	Delinquent	05/01/2016	134,098.00	123,730.93	123,569.51	14,100.84	-	14,100.84	-
0000000097196877	Trailing	N/A - Prior Liquidation	-	196,000.00	-	-	-	42,542.65	42,542.65	-
0000000097229876	Trailing	N/A - Prior Liquidation	-	96,300.00	-	-	-	(283.11)	(283.11)	-
0000000097345714	Trailing	N/A - Prior Liquidation	-	115,000.00	-	-	-	(301.00)	(301.00)	-
0000000097366918	Trailing	N/A - Prior Liquidation	-	84,150.00	-	-	-	(312.63)	(312.63)	-
0000000097417273	Trailing	N/A - Prior Liquidation	-	57,980.00	-	-	-	(182.00)	(182.00)	-
0000000097675714	Trailing	N/A - Prior Liquidation	-	95,000.00	-	-	-	(356.97)	(356.97)	-
0000000097694798	Trailing	N/A - Prior Liquidation	-	87,400.00	-	-	-	(4.09)	(4.09)	-
0000000097792675	Trailing	N/A - Prior Liquidation	-	125,100.00	-	-	-	(175.00)	(175.00)	-
0000000097829279	Trailing	N/A - Prior Liquidation	-	78,400.00	-	-	-	(389.58)	(389.58)	-
0000000097910558	Trailing	N/A - Prior Liquidation	-	21,200.00	-	-	-	(22.75)	(22.75)	-
0000000098292154	Trailing	N/A - Prior Liquidation	-	22,000.00	-	-	-	(168.00)	(168.00)	-
0000000098578917	Trailing	N/A - Prior Liquidation	-	98,800.00	-	-	-	(174.66)	(174.66)	-
0000000098731433	Trailing	N/A - Prior Liquidation	-	27,000.00	-	-	-	(185.95)	(185.95)	-
0000000099102394	Trailing	N/A - Prior Liquidation	-	284,750.00	-	-	-	4,448.10	4,448.10	-
0000000148317068	Trailing	N/A - Prior Liquidation	-	78,540.00	-	-	-	(252.48)	(252.48)	-
0000000150176428	Trailing	N/A - Prior Liquidation	-	78,200.00	-	-	-	(319.28)	(319.28)	-
0000000150495182	Trailing	N/A - Prior Liquidation	-	96,050.00	-	-	-	72.00	72.00	-
0000000150764306	Trailing	N/A - Prior Liquidation	-	93,870.00	-	-	-	(157.50)	(157.50)	-
Count: 22	SUBTOTAL			2,354,323.00	512,447.03	510,818.96	(87,539.45)	43,777.75	(43,761.70)	-17.137%
Group 2										
0000000149356164	Liquidation	Foreclosure	02/01/2013	148,000.00	156,445.08	156,445.08	66,893.77	-	66,893.77	42.759%
0000000097569230	Liquidation	REO	05/01/2011	312,000.00	298,402.87	294,352.45	170,725.46	-	170,725.46	58.000%

Citigroup Mortgage Loan Trust Inc.

Asset Backed Pass Through Certificates



### Liquidation / Loss Detail

Series 2006-AMC1

Loan Number	Loss Type	Prior 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										
0000000150595262	Liquidation	REO	04/01/2013	71,000.00	66,033.41	66,033.41	62,869.31	-	62,869.31	95.208%
0000000098252554	Mod/Active	Delinquent	05/01/2016	160,800.00	133,778.17	133,778.17	-35.00	-	(35.00)	-
0000000150319580	Mod/Active	Delinquent	05/01/2016	134,900.00	113,247.95	113,154.39	-48,889.41	-	(48,889.41)	-
0000000096944632	Trailing	N/A - Prior Liquidation	-	62,100.00	-	-	-	(178.24)	(178.24)	-
0000000097692396	Trailing	N/A - Prior Liquidation	-	607,500.00	-	-	-	(390.00)	(390.00)	-
0000000097925754	Trailing	N/A - Prior Liquidation	-	368,800.00	-	-	-	394.90	394.90	-
0000000097969919	Trailing	N/A - Prior Liquidation	-	164,350.00	-	-	-	23.48	23.48	-
0000000098024870	Trailing	N/A - Prior Liquidation	-	82,800.00	-	-	-	(888.22)	(888.22)	-
0000000098172752	Trailing	N/A - Prior Liquidation	-	237,876.00	-	-	-	23.43	23.43	-
0000000098252638	Trailing	N/A - Prior Liquidation	-	90,750.00	-	-	-	(120.00)	(120.00)	-
0000000141817403	Trailing	N/A - Prior Liquidation	-	338,200.00	-	-	-	17.67	17.67	-
Count: 13	SUBTOTAL			2,779,076.00	767,907.48	763,763.50	251,564.13	(1,116.98)	250,447.15	32.937%
Count: 35	TOTALS			5,133,399.00	1,280,354.51	1,274,582.46	164,024.68	42,660.77	206,685.45	12.869%



FORECLOSURE DETAIL	L					Current
Loan Number	Group No.	State	Foreclosure Conclusion Date	Original Principal Balance	Unpaid Principal Balance at Acquisition	Scheduled Principal Balance
0000000084951979	1	NE	Not Available	89,000.00	Not Available	94,765.50
0000000085503530	1	FL	Not Available	147,000.00	Not Available	96,110.07
000000085645539	1	DE	Not Available	133,500.00	Not Available	109,144.64
000000095029310	1	FL	Not Available	144,000.00	Not Available	139,021.36
0000000095182234	1	PA	Not Available	98,600.00	Not Available	94,108.69
000000096670070	1	PA	Not Available	108,000.00	Not Available	114,368.85
0000000096723556	1	NJ	Not Available	378,000.00	Not Available	366,198.16
0000000096738877	1	MA	Not Available	266,000.00	Not Available	311,141.97
0000000096754916	1	OR	Not Available	159,600.00	Not Available	154,500.95
000000097065239	1	CA	Not Available	147,700.00	Not Available	79,734.10
000000097065551	1	NM	Not Available	168,000.00	Not Available	157,827.81
000000097245039	1	IL	Not Available	144,000.00	Not Available	131,884.00
000000097357594	1	NJ	Not Available	227,700.00	Not Available	218,662.54
000000097402150	1	СТ	Not Available	90,000.00	Not Available	92,691.27
000000097409155	1	NY	Not Available	215,000.00	Not Available	188,798.31
000000097414478	1	NJ	Not Available	210,000.00	Not Available	260,843.20
0000000097417315	1	NJ	Not Available	375,000.00	Not Available	361,816.29
0000000097466155	1	NJ	Not Available	175,500.00	Not Available	169,821.92
000000097507792	1	HI	Not Available	440,000.00	Not Available	435,216.09
000000097631519	1	FL	Not Available	309,000.00	Not Available	184,739.81
000000097647234	1	WI	Not Available	70,300.00	Not Available	36,695.02
0000000097684674	1	NY	Not Available	255,000.00	Not Available	301,214.94
0000000097716872	1	NY	Not Available	240,000.00	Not Available	251,273.15
0000000097763155	1	IL	Not Available	217,000.00	Not Available	137,971.44
0000000097771513	1	OK	Not Available	84,960.00	Not Available	104,387.72
0000000097813877	1	WI	Not Available	134,400.00	Not Available	129,239.68



DODDOOOP97814594				OCITICS EUGO AIM	<u> </u>		
000000007860839         1         NY         Not Available         195,200.00         Not Available         202,218.73           000000007878833         1         OH         Not Available         61,750.00         Not Available         274,37.81           000000007897037         1         NJ         Not Available         233,600.00         Not Available         246,885.21           0000000978970317.95         1         FL         Not Available         333,000.00         Not Available         235,604.67           000000097876973         1         OR         Not Available         122,000.00         Not Available         235,604.67           0000000978769797         1         OR         Not Available         190,900.00         Not Available         132,000.00         Not Available         232,000.00         Not Available         132,948.70           00000009871973         1         IA         Not Available         120,000.00         Not Available         132,948.70           00000009871973         1         IL         Not Available         120,000.00         Not Available         220,000.00         Not Available         120,000.00         Not Available         120,000.00         Not Available         100,018.89           0000000008219230         1         IL	0000000097814594	1	IL	Not Available	270,750.00	Not Available	258,108.04
0000000097878833         1         OH         Not Available         61,750.00         Not Available         57,437.81           00000009789737         1         NJ         Not Available         237,500.00         Not Available         282,512.83           00000009789737         1         NJ         Not Available         238,400.00         Not Available         246,095.21           00000009787978         1         FL         Not Available         122,000.00         Not Available         235,096.67           000000097876977         1         PA         Not Available         199,990.00         Not Available         123,050.83           0000000981767873         1         IA         Not Available         120,000.00         Not Available         123,050.83           000000098176793         1         IL         Not Available         120,000.00         Not Available         120,000.00           000000098176793         1         IL         Not Available         120,000.00         Not Available         120,000.00           000000098176997         1         IL         Not Available         120,000.00         Not Available         120,000.00           000000098176997         1         IL         Not Available         225,000.00         Not Available<	0000000097833271	1	IL	Not Available	110,000.00	Not Available	100,658.56
00000000978970977         1         NJ         Not Available         227,600.00         Not Available         248,805.21           000000009789133         1         NU         Not Available         238,400.00         Not Available         246,805.21           0000000097821795         1         FL         Not Available         133,000.00         Not Available         235,004.67           00000009789697         1         PA         Not Available         120,000.00         Not Available         230,006.99           000000098176973         1         IA         Not Available         120,000.00         Not Available         132,848.79           000000098215299         1         IL         Not Available         141,800.00         Not Available         166,618.98           000000098215299         1         IL         Not Available         225,000.00         Not Available         166,618.98           000000098215299         1         IL         Not Available         225,000.00         Not Available         290,000.00         Not Available         290,961.16         106,618.98           0000000098215299         1         IL         Not Available         225,000.00         Not Available         285,002.00         Not Available         143,185.08	0000000097860639	1	NY	Not Available	195,200.00	Not Available	208,218.73
000000097909113         1         NJ         Not Available         238,400.00         Not Available         248,895.21           0000000097321795         1         FL         Not Available         333,000.00         Not Available         235,504.67           0000000097367897         1         PA         Not Available         199,990.00         Not Available         230,508.98           000000098197873         1         IA         Not Available         120,000.00         Not Available         132,948.79           000000098219966         1         IL         Not Available         245,000.00         Not Available         132,948.79           000000098219279         1         IL         Not Available         225,000.00         Not Available         209,641.16           00000009821927         1         IMA         Not Available         250,000.00         Not Available         243,186.88           00000009821927         1         IMA         Not Available         190,000.00         Not Available         143,186.88           000000009821937         1         IM         Not Available         180,000.00         Not Available         180,345.39           0000000098319492         1         IL         Not Available         95,000.00         Not Avail	0000000097876833	1	ОН	Not Available	61,750.00	Not Available	57,437.81
000000097921785         1         FL         Not Available         333,000.00         Not Available         235,504,67           0000000097958312         1         OR         Not Available         122,000.00         Not Available         116,791.00           000000097769977         1         PA         Not Available         199,990.00         Not Available         230,508.98           00000009821976         1         IL         Not Available         120,000.00         Not Available         152,948.79           000000098219279         1         IL         Not Available         225,000.00         Not Available         206,641.16           000000098219272         1         MA         Not Available         256,000.00         Not Available         265,150.27           000000098219272         1         MA         Not Available         150,000.00         Not Available         143,185.08           000000098226715         1         CA         Not Available         150,000.00         Not Available         161,350.00           0000000982878192         1         IL         Not Available         95,000.00         Not Available         87,396.36           00000000839433         1         VMA         Not Available         185,000.00         Not Availabl	0000000097897037	1	NJ	Not Available	237,500.00	Not Available	282,512.63
000000097956312         1         OR         Not Available         122,000.00         Not Available         116,791.00           000000097976997         1         PA         Not Available         199,990.00         Not Available         230,508.98           0000000098107873         1         IA         Not Available         120,000.00         Not Available         132,948.79           000000098211956         1         IL         Not Available         250,000.00         Not Available         200,001.00         Not Available         200,001.00         Not Available         260,000.00         Not Available         260,611.00         Not Available         260,610.00         Not Available         265,160.27           0000000098219272         1         MA         Not Available         250,000.00         Not Available         143,185.08           0000000098219272         1         NM         Not Available         190,000.00         Not Available         143,185.08           0000000098219272         1         NM         Not Available         161,500.00         Not Available         163,345.39           0000000098249477         1         NM         Not Available         185,000.00         Not Available         167,742.95           000000009843638         1 <th< td=""><td>0000000097909113</td><td>1</td><td>NJ</td><td>Not Available</td><td>238,400.00</td><td>Not Available</td><td>246,895.21</td></th<>	0000000097909113	1	NJ	Not Available	238,400.00	Not Available	246,895.21
0000000097676907         1         PA         Not Available         199,990.00         Not Available         239,508,88           000000098107873         1         IA         Not Available         120,000.00         Not Available         132,948,79           00000009821956         1         IL         Not Available         225,000.00         Not Available         209,641,16           000000098219272         1         MA         Not Available         256,000.00         Not Available         265,000.00           000000098226715         1         CA         Not Available         190,000.00         Not Available         143,185,08           000000098286477         1         NM         Not Available         161,000.00         Not Available         160,345,39           000000098313992         1         IL         Not Available         95,000.00         Not Available         87,396,36           00000009843361         1         WA         Not Available         182,000.00         Not Available         249,125,10           000000098475677         1         NJ         Not Available         282,000.00         Not Available         249,125,10           000000098475691         1         IL         Not Available         213,500.00         Not Available<	0000000097921795	1	FL	Not Available	333,000.00	Not Available	235,504.67
000000098107873         1         IA         Not Available         120,000.00         Not Available         132,948.79           000000098211956         1         IL         Not Available         141,600.00         Not Available         106,618.98           0000000098215239         1         IL         Not Available         225,000.00         Not Available         209,641.16           000000098219272         1         MA         Not Available         190,000.00         Not Available         143,185.08           00000009826715         1         CA         Not Available         190,000.00         Not Available         143,185.08           00000009828477         1         NM         Not Available         95,000.00         Not Available         87,396.35           000000098313992         1         IL         Not Available         185,000.00         Not Available         87,396.35           000000098478351         1         NJ         Not Available         299,000.00         Not Available         246,125.10           0000000098478591         1         NY         Not Available         182,400.00         Not Available         230,777.41           0000000098478159         1         ME         Not Available         240,000.0         Not Available<	0000000097956312	1	OR	Not Available	122,000.00	Not Available	116,791.00
000000098211956         1         IL         Not Available         11,600 00         Not Available         106,618.98           000000098215239         1         IL         Not Available         225,000.00         Not Available         209,641.16           000000098219272         1         MA         Not Available         258,000.00         Not Available         143,185.08           000000098228715         1         CA         Not Available         190,000.00         Not Available         143,185.08           000000098234637         1         IL         Not Available         185,000.00         Not Available         87,396.36           00000009843934838         1         WA         Not Available         185,000.00         Not Available         87,396.36           000000098425077         1         NJ         Not Available         269,000.00         Not Available         245,125.10           000000098476591         1         IL         Not Available         182,400.00         Not Available         27,593.81           000000098476591         1         ME         Not Available         213,500.00         Not Available         230,777.41           000000098527237         1         NJ         Not Available         230,000.00         Not Available	000000097976997	1	PA	Not Available	199,990.00	Not Available	230,508.98
000000098215239         1         IL         Not Available         225,000.00         Not Available         209,841.16           000000098219272         1         MA         Not Available         258,000.00         Not Available         265,150.27           0000000098268477         1         NM         Not Available         161,500.00         Not Available         160,345.39           000000098313992         1         IL         Not Available         95,000.00         Not Available         87,396.36           0000000984338         1         WA         Not Available         269,000.00         Not Available         167,742.95           000000098475077         1         NJ         Not Available         269,000.00         Not Available         246,125.10           0000000098476591         1         NY         Not Available         213,000.00         Not Available         297,805.42           000000098476591         1         ME         Not Available         213,000.00         Not Available         237,777.41           000000098476591         1         NJ         Not Available         232,000.00         Not Available         231,499.88           000000098527237         1         NJ         Not Available         130,000.00         Not Available	0000000098107873	1	IA	Not Available	120,000.00	Not Available	132,948.79
000000098219272         1         MA         Not Available         258,000.00         Not Available         265,150.27           000000009828775         1         CA         Not Available         190,000.00         Not Available         143,185.08           0000000098288477         1         NM         Not Available         161,500.00         Not Available         87,396.36           000000098313992         1         IL         Not Available         185,000.00         Not Available         87,396.36           00000009834638         1         WA         Not Available         269,000.00         Not Available         246,125.10           000000009847597         1         NJ         Not Available         182,400.00         Not Available         246,125.10           00000009847591         1         NY         Not Available         213,500.00         Not Available         207,593.81           00000009847591         1         ME         Not Available         240,000.00         Not Available         230,777.41           00000009847593         1         NJ         Not Available         130,000.00         Not Available         231,499.68           000000098527237         1         NJ         Not Available         122,400.00         Not Available <td>0000000098211956</td> <td>1</td> <td>IL</td> <td>Not Available</td> <td>141,600.00</td> <td>Not Available</td> <td>106,618.98</td>	0000000098211956	1	IL	Not Available	141,600.00	Not Available	106,618.98
000000098226715         1         CA         Not Available         190,000.00         Not Available         143,185.08           000000098268477         1         NM         Not Available         161,500.00         Not Available         160,345.39           000000098313992         1         IL         Not Available         95,000.00         Not Available         87,396.36           000000098394638         1         WA         Not Available         165,000.00         Not Available         187,742.95           000000098425077         1         NJ         Not Available         269,000.00         Not Available         246,125.10           000000098443351         1         IL         Not Available         182,400.00         Not Available         97,805.42           0000000098476591         1         NY         Not Available         213,500.00         Not Available         207,593.81           000000098526155         1         NJ         Not Available         232,000.00         Not Available         231,499.68           000000098527237         1         NJ         Not Available         130,000.00         Not Available         171,778.11           000000098540479         1         TX         Not Available         122,400.00         Not Available	0000000098215239	1	IL	Not Available	225,000.00	Not Available	209,641.16
000000008268477         1         NM         Not Available         161,500.00         Not Available         180,345.39           000000008313992         1         IL         Not Available         95,000.00         Not Available         87,396.36           000000008344638         1         WA         Not Available         185,000.00         Not Available         187,742.95           000000098425077         1         NJ         Not Available         269,000.00         Not Available         246,125.10           000000008443351         1         IL         Not Available         182,400.00         Not Available         97,805.42           000000008476591         1         ME         Not Available         240,000.00         Not Available         207,593.81           0000000098478159         1         ME         Not Available         230,000.00         Not Available         231,499.68           000000098527237         1         NJ         Not Available         130,000.00         Not Available         114,625.29           000000098540479         1         TX         Not Available         184,000.00         Not Available         213,369.49           00000009970673         1         MA         Not Available         184,000.00         Not Available<	0000000098219272	1	MA	Not Available	258,000.00	Not Available	265,150.27
000000098313992         1         IL         Not Available         95,000.00         Not Available         87,396.36           000000098394638         1         WA         Not Available         185,000.00         Not Available         187,742.95           000000098425077         1         NJ         Not Available         269,000.00         Not Available         246,125.10           000000098478513         1         IL         Not Available         182,400.00         Not Available         97,805.42           000000098476591         1         NY         Not Available         213,500.00         Not Available         207,893.81           0000000098478159         1         ME         Not Available         232,000.00         Not Available         231,499.68           000000098527237         1         NJ         Not Available         130,000.00         Not Available         114,625.29           000000098540479         1         TX         Not Available         122,400.00         Not Available         213,369.49           000000099020117         1         IL         Not Available         184,000.00         Not Available         213,369.49           000000099706673         1         MA         Not Available         234,400.00         Not Available	0000000098226715	1	CA	Not Available	190,000.00	Not Available	143,185.08
000000098394638         1         WA         Not Available         185,000.00         Not Available         187,742.95           000000098425077         1         NJ         Not Available         269,000.00         Not Available         246,125.10           000000098478351         1         IL         Not Available         182,400.00         Not Available         297,893.81           000000098478159         1         ME         Not Available         240,000.00         Not Available         230,777.41           000000098526155         1         NJ         Not Available         130,000.00         Not Available         231,499.68           000000098527237         1         NJ         Not Available         122,400.00         Not Available         114,625.29           000000098540479         1         TX         Not Available         220,800.00         Not Available         213,399.49           000000099012072         1         NJ         Not Available         184,000.00         Not Available         175,180.66           000000099706673         1         MA         Not Available         234,400.00         Not Available         221,166.36           0000000145673224         1         MI         Not Available         86,400.00         Not Availab	0000000098268477	1	NM	Not Available	161,500.00	Not Available	160,345.39
000000098425077         1         NJ         Not Available         269,000.00         Not Available         246,125.10           000000098443351         1         IL         Not Available         182,400.00         Not Available         97,805.42           000000098476591         1         NY         Not Available         213,500.00         Not Available         207,593.81           000000098478159         1         ME         Not Available         230,000.00         Not Available         231,499.68           000000098526155         1         NJ         Not Available         130,000.00         Not Available         214,499.68           000000098527237         1         NJ         Not Available         122,400.00         Not Available         114,625.29           000000098540479         1         TX         Not Available         122,400.00         Not Available         213,369.49           000000099012072         1         NJ         Not Available         184,000.00         Not Available         175,180.66           000000099706673         1         MA         Not Available         234,400.00         Not Available         221,166.36           0000000144757580         1         MI         Not Available         86,400.00         Not Availabl	000000098313992	1	IL	Not Available	95,000.00	Not Available	87,396.36
0000000098443351         1         IL         Not Available         182,400.00         Not Available         97,805.42           000000098476591         1         NY         Not Available         213,500.00         Not Available         207,593.81           0000000098478159         1         ME         Not Available         240,000.00         Not Available         230,777.41           000000098526155         1         NJ         Not Available         130,000.00         Not Available         231,499.68           000000098527237         1         NJ         Not Available         122,400.00         Not Available         114,625.29           000000098540479         1         TX         Not Available         122,400.00         Not Available         171,778.11           000000099012072         1         NJ         Not Available         220,800.00         Not Available         213,369.49           000000099020117         1         IL         Not Available         184,000.00         Not Available         175,180.66           0000000144757580         1         MA         Not Available         234,400.00         Not Available         221,166.36           0000000144757580         1         MI         Not Available         86,400.00         Not Avail	000000098394638	1	WA	Not Available	185,000.00	Not Available	187,742.95
0000000098476591         1         NY         Not Available         213,500.00         Not Available         207,593.81           000000098478159         1         ME         Not Available         240,000.00         Not Available         230,777.41           000000098526155         1         NJ         Not Available         232,000.00         Not Available         231,499.68           000000098527237         1         NJ         Not Available         130,000.00         Not Available         114,625.29           000000098540479         1         TX         Not Available         122,400.00         Not Available         171,778.11           000000099012072         1         NJ         Not Available         220,800.00         Not Available         213,369.49           000000099020117         1         IL         Not Available         184,000.00         Not Available         175,180.66           000000099706673         1         MA         Not Available         234,400.00         Not Available         69,048.49           0000000144767580         1         MI         Not Available         86,400.00         Not Available         69,048.49           0000000145673224         1         NJ         Not Available         193,500.00         Not Availab	000000098425077	1	NJ	Not Available	269,000.00	Not Available	246,125.10
0000000098478159         1         ME         Not Available         240,000.00         Not Available         230,777.41           000000098526155         1         NJ         Not Available         232,000.00         Not Available         231,499.68           000000098527237         1         NJ         Not Available         130,000.00         Not Available         114,625.29           000000098540479         1         TX         Not Available         122,400.00         Not Available         171,778.11           000000099012072         1         NJ         Not Available         220,800.00         Not Available         213,369.49           000000099020117         1         IL         Not Available         184,000.00         Not Available         175,180.66           000000099706673         1         MA         Not Available         234,400.00         Not Available         221,166.36           0000000144757580         1         MI         Not Available         86,400.00         Not Available         69,048.49           0000000145673224         1         NJ         Not Available         193,500.00         Not Available         193,500.00	000000098443351	1	IL	Not Available	182,400.00	Not Available	97,805.42
000000098526155         1         NJ         Not Available         232,000.00         Not Available         231,499.68           0000000098527237         1         NJ         Not Available         130,000.00         Not Available         114,625.29           000000098540479         1         TX         Not Available         122,400.00         Not Available         171,778.11           000000099012072         1         NJ         Not Available         220,800.00         Not Available         213,369.49           000000099020117         1         IL         Not Available         184,000.00         Not Available         175,180.66           000000099706673         1         MA         Not Available         234,400.00         Not Available         221,166.36           0000000144757580         1         MI         Not Available         86,400.00         Not Available         69,048.49           0000000145673224         1         NJ         Not Available         193,500.00         Not Available         193,500.00	000000098476591	1	NY	Not Available	213,500.00	Not Available	207,593.81
0000000098527237         1         NJ         Not Available         130,000.00         Not Available         114,625.29           0000000098540479         1         TX         Not Available         122,400.00         Not Available         171,778.11           000000099012072         1         NJ         Not Available         220,800.00         Not Available         213,369.49           000000099020117         1         IL         Not Available         184,000.00         Not Available         175,180.66           000000099706673         1         MA         Not Available         234,400.00         Not Available         221,166.36           0000000144757580         1         MI         Not Available         86,400.00         Not Available         69,048.49           0000000145673224         1         NJ         Not Available         193,500.00         Not Available         193,500.00	0000000098478159	1	ME	Not Available	240,000.00	Not Available	230,777.41
0000000098540479         1         TX         Not Available         122,400.00         Not Available         171,778.11           0000000099012072         1         NJ         Not Available         220,800.00         Not Available         213,369.49           0000000099020117         1         IL         Not Available         184,000.00         Not Available         175,180.66           000000099706673         1         MA         Not Available         234,400.00         Not Available         221,166.36           0000000144757580         1         MI         Not Available         86,400.00         Not Available         69,048.49           0000000145673224         1         NJ         Not Available         193,500.00         Not Available         193,500.00	000000098526155	1	NJ	Not Available	232,000.00	Not Available	231,499.68
000000099012072         1         NJ         Not Available         220,800.00         Not Available         213,369.49           0000000099020117         1         IL         Not Available         184,000.00         Not Available         175,180.66           0000000099706673         1         MA         Not Available         234,400.00         Not Available         221,166.36           000000144757580         1         MI         Not Available         86,400.00         Not Available         69,048.49           0000000145673224         1         NJ         Not Available         193,500.00         Not Available         193,500.00	000000098527237	1	NJ	Not Available	130,000.00	Not Available	114,625.29
0000000099020117         1         IL         Not Available         184,000.00         Not Available         175,180.66           0000000099706673         1         MA         Not Available         234,400.00         Not Available         221,166.36           0000000144757580         1         MI         Not Available         86,400.00         Not Available         69,048.49           0000000145673224         1         NJ         Not Available         193,500.00         Not Available         193,500.00	000000098540479	1	TX	Not Available	122,400.00	Not Available	171,778.11
000000099706673         1         MA         Not Available         234,400.00         Not Available         221,166.36           0000000144757580         1         MI         Not Available         86,400.00         Not Available         69,048.49           0000000145673224         1         NJ         Not Available         193,500.00         Not Available         193,500.00	000000099012072	1	NJ	Not Available	220,800.00	Not Available	213,369.49
0000000144757580         1         MI         Not Available         86,400.00         Not Available         69,048.49           0000000145673224         1         NJ         Not Available         193,500.00         Not Available         193,500.00	000000099020117	1	IL	Not Available	184,000.00	Not Available	175,180.66
000000145673224 1 NJ Not Available 193,500.00 Not Available 193,500.00	000000099706673	1	MA	Not Available	234,400.00	Not Available	221,166.36
	0000000144757580	1	MI	Not Available	86,400.00	Not Available	69,048.49
000000146125687 1 TX Not Available 127,054.00 Not Available 122,289.04	0000000145673224	1	NJ	Not Available	193,500.00	Not Available	193,500.00
	0000000146125687	1	TX	Not Available	127,054.00	Not Available	122,289.04



100000001451469022   1   SC   Nol Available   142,000.00   Nol Available   177,000.01				OCITICS EUGO AIM	<u> </u>		
000000149383847         1         PA         Not Available         117,800.00         Not Available         107,847.19           000000148440720         1         NY         Not Available         100,000.00         Not Available         137,330.80           0000000169379347         1         WI         Not Available         137,000.00         Not Available         176,257.46           000000015092705         1         PA         Not Available         121,410.00         Not Available         176,315.00           0000000150978922         1         PL         Not Available         320,000.00         Not Available         223,755.20           0000000151001649         1         NJ         Not Available         320,000.00         Not Available         228,896.03           0000000151017640         1         NJ         Not Available         320,000.00         Not Available         28,896.03           00000008703338         2         PL         Not Available         294,500.00         Not Available         564,210.14           000000008723331         2         NC         Not Available         222,500.00         Not Available         565,210.14           0000000087237599         2         DE         Not Available         250,000.00         Not Avai	0000000146184502	1	SC	Not Available	142,000.00	Not Available	127,069.61
0000000148440720         1         NY         Not Available         103,500.00         Not Available         13,733.06           0000000150673947         1         WI         Not Available         137,000.00         Not Available         137,627.46           000000150932705         1         PA         Not Available         128,120.00         Not Available         176,515.05           000000150932705         1         FL         Not Available         121,410.00         Not Available         123,755.20           000000151001849         1         NJ         Not Available         323,000.00         Not Available         228,686.63           000000151476500         1         FL         Not Available         94,500.00         Not Available         90,575.46           SUBTOTAL         FL         Not Available         228,500.00         Not Available         229,353.33           0000000085726311         2         NC         Not Available         228,500.00         Not Available         264,2825.00         Not Available         264,210.14           00000000972714         2         UT         Not Available         229,500.00         Not Available         265,788.80           0000000097272859         2         SC         Not Available         250,0	0000000148038425	1	WI	Not Available	140,125.00	Not Available	59,919.74
Month   Mon	0000000148383847	1	PA	Not Available	117,800.00	Not Available	107,647.19
000000150932705         1         PA         Not Available         188,812.00         Not Available         176,515.05           0000000150978922         1         FL         Not Available         121,410.00         Not Available         123,755.20           0000000151071849         1         NJ         Not Available         323,000.00         Not Available         296,896.63           000000151071849         1         FL         Not Available         323,000.00         Not Available         296,896.63           000000151071849         1         FL         Not Available         294,500.00         Not Available         90,575.46           SUBTOTAL         1         FL         Not Available         294,500.00         Not Available         290,353.33           0000000085793338         2         FL         Not Available         542,650.00         Not Available         594.210.14           0000000972744         2         DE         Not Available         229,500.00         Not Available         252,010.85           00000009727599         2         SC         Not Available         170,000.00         Not Available         162,352.20           00000009727993         2         MA         Not Available         536,000.00         Not Available	0000000148440720	1	NY	Not Available	103,500.00	Not Available	134,733.08
000000150978922         1         FL         Not Available         121,410.00         Not Available         122,755.20           000000151001849         1         NJ         Not Available         323,000.00         Not Available         236,886.83           0000000151478520         1         FL         Not Available         49,000.00         Not Available         95,755.66           SUBTOTAL         FL         Not Available         294,500.00         Not Available         11241,340.33           000000085729831         2         PL         Not Available         294,500.00         Not Available         594,210.14           000000008727314         2         DE         Not Available         229,500.00         Not Available         166,578.89           000000009727799         2         DE         Not Available         250,000.00         Not Available         222,010.85           00000009727999         2         SC         Not Available         450,300.00         Not Available         425,300.00         Not Available         422,300.00         Not Available         422,300.00<	000000150573947	1	WI	Not Available	137,000.00	Not Available	137,627.46
000000151001849         1         NJ         Not Available         323,000.00         Not Available         236,896.63           000000151476520         1         FL         Not Available         94,500.00         Not Available         90,575.46           SUBTOTAL         1         FL         Not Available         294,500.00         Not Available         290,575.46           000000085703338         2         FL         Not Available         542,625.00         Not Available         594,210.14           000000085703331         2         DE         Not Available         229,500.00         Not Available         594,210.14           000000087272744         2         UT         Not Available         229,500.00         Not Available         222,010.85           0000000972727599         2         SC         Not Available         417,500.00         Not Available         485,199.74           000000097272993         2         MA         Not Available         538,400.00         Not Available         465,199.74           000000097272993         2         MA         Not Available         538,400.00         Not Available         521,178.38           00000009727393         2         MA         Not Available         538,400.00         Not Available	000000150932705	1	PA	Not Available	188,812.00	Not Available	176,515.05
0000000151476520 SUBTOTAL         1         FL E         Not Available Not Available         94,500.00 11,375,551.00         Not Available Not Available         90,755.46 11,241,340.37           000000085703338         2         FL         Not Available         294,500.00         Not Available         290,353.93           000000084694398         2         DE         Not Available         252,500.00         Not Available         252,010.85           00000009727714         2         UT         Not Available         250,300.00         Not Available         252,010.85           000000097277999         2         SC         Not Available         417,000         Not Available         485,199.74           00000009727599         2         NJ         Not Available         170,000.00         Not Available         485,199.74           00000009727599         2         MA         Not Available         556,400.00         Not Available         521,178.38           00000009727593         2         MA         Not Available         556,400.00         Not Available         521,178.38           000000097375836         2         TX         Not Available         472,500.00         Not Available         568,402.2           0000000097375836         2         FL         Not Availa	000000150978922	1	FL	Not Available	121,410.00	Not Available	123,755.20
SUBTOTAL         11,975,551.00         Not Available         11,241,340,37           0000000085703338         2         FL         Not Available         294,500.00         Not Available         290,353,93           0000000085729531         2         NC         Not Available         542,625.00         Not Available         594,210.14           0000000974644398         2         DE         Not Available         229,500.00         Not Available         222,010.85           00000009727714         2         UT         Not Available         250,300.00         Not Available         222,010.85           000000097277999         2         SC         Not Available         417,000         Not Available         455,199.74           00000009727995         2         NJ         Not Available         170,000.00         Not Available         52,178.38           00000009727995         2         NJ         Not Available         438,780.00         Not Available         521,178.38           0000000097375836         2         NJ         Not Available         472,500.00         Not Available         568,400.22           000000097375836         2         TX         Not Available         607,500.00         Not Available         568,402.22           0000000	000000151001849	1	NJ	Not Available	323,000.00	Not Available	236,896.63
0000000085703338         2         FL         Not Available         294,500.00         Not Available         290,363.93           0000000085729531         2         NC         Not Available         542,625.00         Not Available         594,210.14           000000097427744         2         UT         Not Available         250,300.00         Not Available         222,010.85           000000097227599         2         SC         Not Available         441,750.00         Not Available         459,199.74           000000097279593         2         NJ         Not Available         536,400.00         Not Available         521,178.38           00000009727953         2         NJ         Not Available         438,760.00         Not Available         521,178.38           000000097375836         2         NJ         Not Available         472,500.00         Not Available         568,440.22           000000097375836         2         TX         Not Available         472,500.00         Not Available         68,440.22           0000000974432271         2         NY         Not Available         607,500.00         Not Available         634,286.87           000000097445114         2         NY         Not Available         142,500.00         Not Availa	0000000151476520	1	FL	Not Available	94,500.00	Not Available	90,575.46
0000000085729531         2         NC         Not Available         542,625,00         Not Available         504,210,14           0000000094884396         2         DE         Not Available         229,500,00         Not Available         166,578,89           000000009702714         2         UT         Not Available         250,300,00         Not Available         222,010,85           00000009727599         2         SC         Not Available         417,500,00         Not Available         495,199,74           000000097270953         2         NJ         Not Available         536,400,00         Not Available         521,178,38           00000000973275836         2         NJ         Not Available         438,780,00         Not Available         419,855,93           0000000097375836         2         TX         Not Available         472,500,00         Not Available         568,440,22           000000097375836         2         TX         Not Available         607,500,00         Not Available         568,440,22           000000097345514         2         NY         Not Available         308,000,00         Not Available         288,852,46           0000000097445514         2         NY         Not Available         285,600,00         Not Av	SUBTOTAL				11,975,551.00	Not Available	11,241,340.37
000000004684396         2         DE         Not Available         229,500,00         Not Available         166,678,89           0000000097072714         2         UT         Not Available         250,300,00         Not Available         222,010,85           0000000097227999         2         SC         Not Available         441,750,00         Not Available         495,199,74           0000000097279953         2         NJ         Not Available         536,400,00         Not Available         521,178,38           0000000097321517         2         NJ         Not Available         438,780,00         Not Available         419,955,93           0000000097376836         2         TX         Not Available         472,500,00         Not Available         568,440,22           0000000097432371         2         NY         Not Available         308,000,00         Not Available         634,286,87           0000000097445514         2         NY         Not Available         142,500,00         Not Available         28,852,64           000000009746514         2         NY         Not Available         285,000,00         Not Available         135,048,23           000000009769079         2         NJ         Not Available         477,000,00         Not A	0000000085703338	2	FL	Not Available	294,500.00	Not Available	290,353.93
000000097072714         2         UT         Not Available         250,300.00         Not Available         222,010.85           0000000097227599         2         SC         Not Available         441,750.00         Not Available         495,199.74           0000000097251995         2         NJ         Not Available         170,000.00         Not Available         521,178.38           0000000097270953         2         MA         Not Available         438,780.00         Not Available         419,855.93           0000000097321517         2         NJ         Not Available         472,500.00         Not Available         568,440.22           0000000097375836         2         TX         Not Available         607,500.00         Not Available         634,266.87           0000000097397632         2         FL         Not Available         308,000.00         Not Available         634,266.87           0000000097423271         2         NY         Not Available         142,500.00         Not Available         288,852.64           0000000097445514         2         NY         Not Available         285,600.00         Not Available         274,674.05           000000009750979         2         NJ         Not Available         477,000.00         Not	0000000085729531	2	NC	Not Available	542,625.00	Not Available	594,210.14
000000007227599         2         SC         Not Available         441,750.00         Not Available         495,199.74           000000007251995         2         NJ         Not Available         170,000.00         Not Available         162,352.20           000000007270953         2         MA         Not Available         536,400.00         Not Available         521,178.38           0000000097321517         2         NJ         Not Available         472,500.00         Not Available         419,855.93           0000000097375836         2         TX         Not Available         607,500.00         Not Available         634,286.87           0000000097397632         2         FL         Not Available         308,000.00         Not Available         634,286.87           0000000097423271         2         NY         Not Available         142,500.00         Not Available         288,852.64           000000097445514         2         NJ         Not Available         285,600.00         Not Available         274,674.05           000000097464119         2         NJ         Not Available         477,000.00         Not Available         562,256.23           000000097509079         2         NJ         Not Available         416,000.00         Not Ava	000000094684396	2	DE	Not Available	229,500.00	Not Available	166,578.89
000000097251995         2         NJ         Not Available         170,000.00         Not Available         162,352.20           000000097270953         2         MA         Not Available         536,400.00         Not Available         521,178.38           000000097321517         2         NJ         Not Available         438,780.00         Not Available         419,855.93           000000097375836         2         TX         Not Available         472,500.00         Not Available         568,440.22           000000097397632         2         FL         Not Available         607,500.00         Not Available         634,286.87           000000097423271         2         NY         Not Available         308,000.00         Not Available         288,852.64           000000097445514         2         NV         Not Available         142,500.00         Not Available         135,048.23           000000097644119         2         NJ         Not Available         286,600.00         Not Available         274,674.05           000000097516991         2         NJ         Not Available         416,000.00         Not Available         401,062.97           000000009763275         2         NY         Not Available         257,600.00         Not Availab	0000000097072714	2	UT	Not Available	250,300.00	Not Available	222,010.85
000000097270953         2         MA         Not Available         536,400.00         Not Available         521,178.38           000000097321517         2         NJ         Not Available         438,780.00         Not Available         419,855.93           000000097375836         2         TX         Not Available         472,500.00         Not Available         568,440.22           000000097397632         2         FL         Not Available         607,500.00         Not Available         634,286.87           000000097423271         2         NY         Not Available         308,000.00         Not Available         288,852.64           0000000097445514         2         NV         Not Available         142,500.00         Not Available         135,048.23           000000097464119         2         NJ         Not Available         285,600.00         Not Available         274,674.05           000000097509079         2         NJ         Not Available         416,000.00         Not Available         401,062.97           000000097602593         2         IL         Not Available         257,600.00         Not Available         345,316.10           00000009783355         2         NY         Not Available         433,500.00         Not Availab	0000000097227599	2	SC	Not Available	441,750.00	Not Available	495,199.74
0000000097321517         2         NJ         Not Available         438,780.00         Not Available         419,855.93           0000000097375836         2         TX         Not Available         472,500.00         Not Available         568,440.22           0000000097397632         2         FL         Not Available         607,500.00         Not Available         634,286.87           000000097423271         2         NY         Not Available         308,000.00         Not Available         288,852.64           000000097445514         2         NV         Not Available         142,500.00         Not Available         135,048.23           000000097464119         2         NJ         Not Available         285,600.00         Not Available         274,674.05           000000097509079         2         NJ         Not Available         477,000.00         Not Available         562,256.23           000000097516991         2         NY         Not Available         257,600.00         Not Available         401,062.97           000000097633275         2         NY         Not Available         433,500.00         Not Available         345,316.10           0000000097838353         2         NY         Not Available         652,852.00         Not Ava	0000000097251995	2	NJ	Not Available	170,000.00	Not Available	162,352.20
0000000097375836         2         TX         Not Available         472,500.00         Not Available         568,440.22           000000097397632         2         FL         Not Available         607,500.00         Not Available         634,286.87           000000097423271         2         NY         Not Available         308,000.00         Not Available         288,852.64           000000097445614         2         NV         Not Available         142,500.00         Not Available         135,048.23           000000097464119         2         NJ         Not Available         285,600.00         Not Available         274,674.05           000000097509079         2         NJ         Not Available         477,000.00         Not Available         562,256.23           000000097516991         2         NY         Not Available         416,000.00         Not Available         401,062.97           000000097633275         2         IL         Not Available         433,500.00         Not Available         345,316.10           000000097838353         2         NY         Not Available         552,852.00         Not Available         544,735.29           0000000097839559         2         FL         Not Available         168,000.00         Not Avail	0000000097270953	2	MA	Not Available	536,400.00	Not Available	521,178.38
000000097397632         2         FL         Not Available         607,500.00         Not Available         634,286.87           000000097423271         2         NY         Not Available         308,000.00         Not Available         288,852.64           0000000097445514         2         NV         Not Available         142,500.00         Not Available         135,048.23           000000097464119         2         NJ         Not Available         285,600.00         Not Available         274,674.05           000000097509079         2         NJ         Not Available         477,000.00         Not Available         562,256.23           000000097516991         2         NY         Not Available         416,000.00         Not Available         401,062.97           000000097602593         2         IL         Not Available         257,600.00         Not Available         210,337.71           000000097633275         2         NY         Not Available         433,500.00         Not Available         544,735.29           0000000097838353         2         FL         Not Available         168,000.00         Not Available         544,735.29	0000000097321517	2	NJ	Not Available	438,780.00	Not Available	419,855.93
000000097423271         2         NY         Not Available         308,000.00         Not Available         288,852.64           000000097445514         2         NV         Not Available         142,500.00         Not Available         135,048.23           0000000097464119         2         NJ         Not Available         285,600.00         Not Available         274,674.05           000000097509079         2         NJ         Not Available         477,000.00         Not Available         562,256.23           000000097516991         2         NY         Not Available         416,000.00         Not Available         401,062.97           000000097602593         2         IL         Not Available         257,600.00         Not Available         210,337.71           000000097633275         2         NY         Not Available         433,500.00         Not Available         345,316.10           000000097838353         2         NY         Not Available         552,852.00         Not Available         544,735.29           0000000097839559         2         FL         Not Available         168,000.00         Not Available         157,706.96	000000097375836	2	TX	Not Available	472,500.00	Not Available	568,440.22
0000000097445514         2         NV         Not Available         142,500.00         Not Available         135,048.23           0000000097464119         2         NJ         Not Available         285,600.00         Not Available         274,674.05           000000097509079         2         NJ         Not Available         477,000.00         Not Available         562,256.23           000000097516991         2         NY         Not Available         416,000.00         Not Available         401,062.97           000000097602593         2         IL         Not Available         257,600.00         Not Available         210,337.71           000000097633275         2         NY         Not Available         433,500.00         Not Available         345,316.10           0000000097838353         2         NY         Not Available         552,852.00         Not Available         544,735.29           0000000097839559         2         FL         Not Available         168,000.00         Not Available         157,706.96	0000000097397632	2	FL	Not Available	607,500.00	Not Available	634,286.87
0000000097464119         2         NJ         Not Available         285,600.00         Not Available         274,674.05           0000000097509079         2         NJ         Not Available         477,000.00         Not Available         562,256.23           000000097516991         2         NY         Not Available         416,000.00         Not Available         401,062.97           000000097602593         2         IL         Not Available         257,600.00         Not Available         210,337.71           000000097633275         2         NY         Not Available         433,500.00         Not Available         345,316.10           0000000097838353         2         NY         Not Available         552,852.00         Not Available         544,735.29           0000000097839559         2         FL         Not Available         168,000.00         Not Available         157,706.96	0000000097423271	2	NY	Not Available	308,000.00	Not Available	288,852.64
0000000097509079         2         NJ         Not Available         477,000.00         Not Available         562,256.23           0000000097516991         2         NY         Not Available         416,000.00         Not Available         401,062.97           0000000097602593         2         IL         Not Available         257,600.00         Not Available         210,337.71           000000097633275         2         NY         Not Available         433,500.00         Not Available         345,316.10           0000000097838353         2         NY         Not Available         552,852.00         Not Available         544,735.29           0000000097839559         2         FL         Not Available         168,000.00         Not Available         157,706.96	0000000097445514	2	NV	Not Available	142,500.00	Not Available	135,048.23
0000000097516991         2         NY         Not Available         416,000.00         Not Available         401,062.97           000000097602593         2         IL         Not Available         257,600.00         Not Available         210,337.71           000000097633275         2         NY         Not Available         433,500.00         Not Available         345,316.10           000000097838353         2         NY         Not Available         552,852.00         Not Available         544,735.29           000000097839559         2         FL         Not Available         168,000.00         Not Available         157,706.96	0000000097464119	2	NJ	Not Available	285,600.00	Not Available	274,674.05
000000097602593         2         IL         Not Available         257,600.00         Not Available         210,337.71           000000097633275         2         NY         Not Available         433,500.00         Not Available         345,316.10           0000000097838353         2         NY         Not Available         552,852.00         Not Available         544,735.29           000000097839559         2         FL         Not Available         168,000.00         Not Available         157,706.96	000000097509079	2	NJ	Not Available	477,000.00	Not Available	562,256.23
0000000097633275         2         NY         Not Available         433,500.00         Not Available         345,316.10           0000000097838353         2         NY         Not Available         552,852.00         Not Available         544,735.29           0000000097839559         2         FL         Not Available         168,000.00         Not Available         157,706.96	000000097516991	2	NY	Not Available	416,000.00	Not Available	401,062.97
0000000097838353         2         NY         Not Available         552,852.00         Not Available         544,735.29           0000000097839559         2         FL         Not Available         168,000.00         Not Available         157,706.96	000000097602593	2	IL	Not Available	257,600.00	Not Available	210,337.71
000000097839559 2 FL Not Available 168,000.00 Not Available 157,706.96	0000000097633275	2	NY	Not Available	433,500.00	Not Available	345,316.10
	0000000097838353	2	NY	Not Available	552,852.00	Not Available	544,735.29
000000097889232 2 CA Not Available 464,250.00 Not Available 352,000.27	0000000097839559	2	FL	Not Available	168,000.00	Not Available	157,706.96
	0000000097889232	2	CA	Not Available	464,250.00	Not Available	352,000.27



0000000097972350	2	PA	Not Available	174,000.00	Not Available	171,834.33
0000000098018591	2	NY	Not Available	352,000.00	Not Available	338,152.74
0000000098106750	2	IA	Not Available	80,000.00	Not Available	92,584.59
0000000098144074	2	CA	Not Available	360,000.00	Not Available	345,544.61
0000000098407638	2	NJ	Not Available	454,750.00	Not Available	454,750.00
0000000098432958	2	NY	Not Available	448,000.00	Not Available	441,401.75
0000000151521325	2	MA	Not Available	265,000.00	Not Available	216,533.00
SUBTOTAL				9,622,907.00	Not Available	9,407,258.62
TOTALS				21,598,458.00	Not Available	20,648,598.99



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
000000097584833	1	ОН	Not Available	204,250.00	Not Available	190,518.08	Not Available
000000097487110	1	NY	Not Available	68,400.00	Not Available	66,759.64	Not Available
0000000150146447	1	SC	Not Available	92,700.00	Not Available	87,086.80	Not Available
0000000146846563	1	FL	Not Available	96,800.00	Not Available	90,545.64	Not Available
0000000097746192	1	IL	Not Available	148,200.00	Not Available	143,217.80	Not Available
0000000095919114	1	PA	Not Available	100,000.00	Not Available	91,205.56	Not Available
000000097374037	1	TX	Not Available	87,184.00	Not Available	78,128.02	Not Available
000000098326796	1	NJ	Not Available	138,000.00	Not Available	127,392.34	Not Available
000000098296072	1	NV	Not Available	77,000.00	Not Available	73,648.14	Not Available
000000151492006	1	LA	Not Available	137,700.00	Not Available	144,350.61	Not Available
0000000097595516	1	IL	Not Available	212,000.00	Not Available	208,991.32	Not Available
0000000097611552	1	PA	Not Available	78,200.00	Not Available	94,511.14	Not Available
0000000151492709	1	MD	Not Available	139,746.00	Not Available	131,507.22	Not Available
0000000151630324	1	CA	Not Available	330,850.00	Not Available	319,700.31	Not Available
0000000098226152 SUBTOTAL	1	NH	Not Available	213,750.00 2,124,780.00	Not Available Not Available	134,470.22 1,982,032.84	Not Available Not Available
0000000151414208	2	MO	Not Available	150,000.00	Not Available	133,585.87	Not Available
0000000098156631	2	NJ	Not Available	275,500.00	Not Available	288,712.94	Not Available
SUBTOTAL		110		425,500.00	Not Available	422,298.81	Not Available
TOTALS				2,550,280.00	Not Available	2,404,331.65	Not Available