### 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.

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



#### **Distribution Summary**

#### **DISTRIBUTION IN DOLLARS**

Class	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	155,040,532.16	0.314500%	31 / 360	12/26 - 01/25	41,987.99	1,612,154.86	1,654,142.85	0.00	0.00	153,428,377.30
A2A	208,254,000.00	0.00	0.229500%	31 / 360	12/26 - 01/25	0.00	0.00	0.00	0.00	0.00	0.00
A2B	169,186,000.00	102,017,812.89	0.329500%	31 / 360	12/26 - 01/25	28,946.14	441,168.42	470,114.56	0.00	0.00	101,576,644.47
A2C	7,144,000.00	6,745,977.08	0.429500%	31 / 360	12/26 - 01/25	2,494.98	29,172.47	31,667.45	0.00	0.00	6,716,804.61
M1	44,334,000.00	0.00	0.459500%	31 / 360	12/26 - 01/25	0.00	0.00	0.00	0.00	0.00	0.00
M2	51,827,000.00	0.00	0.479500%	31 / 360	12/26 - 01/25	0.00	0.00	0.00	0.00	0.00	0.00
М3	21,231,000.00	0.00	0.509500%	31 / 360	12/26 - 01/25	0.00	0.00	0.00	0.00	0.00	0.00
M4	17,484,000.00	0.00	0.569500%	31 / 360	12/26 - 01/25	0.00	0.00	0.00	0.00	0.00	0.00
M5	22,479,000.00	0.00	0.619500%	31 / 360	12/26 - 01/25	0.00	0.00	0.00	0.00	0.00	0.00
M6	14,362,000.00	0.00	0.719500%	31 / 360	12/26 - 01/25	0.00	0.00	0.00	0.00	0.00	0.00
M7	16,860,000.00	0.00	0.989500%	31 / 360	12/26 - 01/25	0.00	0.00	0.00	0.00	0.00	0.00
M8	9,366,000.00	0.00	1.219500%	31 / 360	12/26 - 01/25	0.00	0.00	0.00	0.00	0.00	0.00
M9	16,235,000.00	0.00	2.319500%	31 / 360	12/26 - 01/25	0.00	0.00	0.00	0.00	0.00	0.00
M10	9,991,000.00	0.00	2.669500%	31 / 360	12/26 - 01/25	0.00	0.00	0.00	0.00	0.00	0.00
M11	12,488,000.00	0.00	2.669500%	31 / 360	12/26 - 01/25	0.00	0.00	0.00	0.00	0.00	0.00
CE	25,602,284.29	0.00	0.000000%	30 / 360	12/01 - 12/31	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	263,804,422.13				73,429.11	2,082,495.75	2,155,924.86	0.00	0.00	261,721,926.38

### 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	01/23/2015	257.539418	0.069747	2.677967	2.747714	0.000000	0.000000	254.861451
A2A	17309PAA4	01/23/2015	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
A2B	17309PAB2	01/23/2015	602.992050	0.171091	2.607594	2.778685	0.000000	0.000000	600.384455
A2C	17309PAC0	01/23/2015	944.285705	0.349241	4.083492	4.432734	0.000000	0.000000	940.202213
M1	17309PAD8	01/23/2015	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M2	17309PAE6	01/23/2015	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
М3	17309PAF3	01/23/2015	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M4	17309PAG1	01/23/2015	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M5	17309PAH9	01/23/2015	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M6	17309PAJ5	01/23/2015	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M7	17309PAK2	01/23/2015	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M8	17309PAL0	01/23/2015	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M9	17309PAM8	01/23/2015	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M10	17309PAT3	01/23/2015	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M11	17309PAU0	01/23/2015	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
CE	17309PAP1	12/31/2014	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
Р	17309PAN6	12/31/2014	1,000.000000	0.000000	0.000000	0.000000	0.000000	0.000000	1,000.000000
R	17309PAQ9	12/31/2014	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
RX	17309PAR7	12/31/2014	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	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	155,040,532.16	0.31450%	0.31325%	31 / 360	41,987.99	0.00	0.00	0.00	41,987.99	0.00	41,987.99	0.00
A2A	0.00	0.22950%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A2B	102,017,812.89	0.32950%	0.32825%	31 / 360	28,946.14	0.00	0.00	0.00	28,946.14	0.00	28,946.14	0.00
A2C	6,745,977.08	0.42950%	0.42825%	31 / 360	2,494.98	0.00	0.00	0.00	2,494.98	0.00	2,494.98	0.00
M1	0.00	0.45950%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M2	0.00	0.47950%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
М3	0.00	0.50950%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M4	0.00	0.56950%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M5	0.00	0.61950%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M6	0.00	0.71950%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M7	0.00	0.98950%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M8	0.00	1.21950%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
М9	0.00	2.31950%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M10	0.00	2.66950%		31 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M11	0.00	2.66950%		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	263,804,422.13				73,429.11	0.00	0.00	0.00	73,429.11	0.00	73,429.11	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	Unscheduled Principal Distribution (5)	Accreted Principal (6)	Current Realized Losses	Current Principal Recoveries	Current Principal Balance (9)=(3)-(4)-(5)+(6)-(7)+(8)	Cumulative Realized Losses (10)	Original Class (%) (11)	Current Class (%) (12)	Original Credit Support	Current Credit Support (14)
A1	602,007,000.00	155,040,532.16	263,497.56	1,348,657.30	0.00	0.00	0.00	153,428,377.30	0.00	48.20%	58.62%	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	102,017,812.89	114,572.96	326,595.46	0.00	0.00	0.00	101,576,644.47	0.00	13.55%	38.81%	21.00%	0.00%
A2C	7,144,000.00	6,745,977.08	7,576.19	21,596.28	0.00	0.00	0.00	6,716,804.61	0.00	0.57%	2.57%	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%
M9	16,235,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	16,235,000.00	1.30%	0.00%	3.85%	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	263,804,322.13	385,646.71	1,696,849.04	0.00	0.00	0.00	261,721,826.38	262,258,432.88	100%	100%		

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



Reconciliation Detail

### 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	167,474,326.34	165,348,400.30
Loan Count	4,716	1,206	1,200
Weighted Average Coupon Rate (WAC)	8.483985%	4.895852%	Not Available
Net Weighted Average Coupon Rate (Net WAC)	7.983985%	4.379602%	Not Available
Weighted Average Remaining Term (WART in months)	355	255	254

AVAILABLE PRINCIPAL	
Scheduled Principal	263,497.56
Curtailments	1,067,485.29
Principal Prepayments	627,632.24
Liquidation Proceeds	167,310.95
Repurchased Principal	0.00
Trailing Recoveries	0.00
TOTAL AVAILABLE PRINCIPAL	2,125,926.04
Current Realized Losses	1,071,228.53
Current Bankruptcy Losses	0.00
Trailing Losses	(3,404.08)
Realized Loss in Excess of Liquidated Loan Balance	0.00
Cumulative Realized Losses	234,647,001.99

/AILABLE	INTEREST	
Schedu	led Interest	534,535.22
Scriedu	ied interest	334,333.22
Less:	Servicing Fee	56,221.99
	Credit Risk Manager Fee	2,267.72
	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	(98,411.69)
	Realized Loss in Excess of Liquidated Loan Balance	0.00
	Extraordinary Trust Fund Expense	755.29
	Additional Expense	0.00
TOTAL	AVAILABLE INTEREST	573,701.91

### 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	82,974,551.25	82,687,710.92
Loan Count	1,806	381	380
Weighted Average Coupon Rate (WAC)	8.211203%	4.117019%	Not Available
Net Weighted Average Coupon Rate (Net WAC)	7.711203%	3.600769%	Not Available
Weighted Average Remaining Term (WART in months)	356	257	256

Scheduled Principal	122,149.15
Curtailments	(89,935.83)
Principal Prepayments	254,627.01
Liquidation Proceeds	0.00
Repurchased Principal	0.00
Trailing Recoveries	0.00
TOTAL AVAILABLE PRINCIPAL	286,840.33
Current Realized Losses	0.00
Current Bankruptcy Losses	0.00
Trailing Losses	(21,857.34)
Realized Loss in Excess of Liquidated Loan Balance	0.00
Cumulative Realized Losses	181,917,562.33

Scheduled Interest  Less: Servicing Fee	
	201,873.45
<u> </u>	27,135.25
Credit Risk Manager Fee	1,123.63
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	(42,183.34)
Realized Loss in Excess of Liquidated Loan Balance	0.00
Extraordinary Trust Fund Expense	374.21
Additional Expense	0.00
TOTAL AVAILABLE INTEREST	215,423.70

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



Collateral Summary - Total

ASSET CHARACTERISTICS			
	<u>Cut-Off</u>	<u>Prior</u>	<u>Current</u>
Aggregate Stated Principal Balance	1,248,850,384.29	250,448,877.59	248,036,111.22
Loan Count	6,522	1,587	1,580
Weighted Average Coupon Rate (WAC)	8.377651%	4.637822%	Not Available
Net Weighted Average Coupon Rate (WAC)	7.877651%	4.121572%	Not Available
Weighted Average Remaining Term (WART in months)	355	256	255

AVAILABLE PRINCIPAL	
Scheduled Principal Curtailments Principal Prepayments	385,646.71 977,549.46 882,259.25
Liquidation Proceeds Repurchased Principal Trailing Recoveries	167,310.95 0.00 0.00
TOTAL AVAILABLE PRINCIPAL	2,412,766.37
Current Realized Losses Current Bankruptcy Losses Trailing Losses Realized Loss in Excess of Liquidated Loan Cumulative Realized Losses	1,071,228.53 0.00 (25,261.42) Balance 0.00 416,564,564.32
	,

Schedule	ed Interest	736,408.67
Less:	Servicing Fee	83,357.24
	Credit Risk Manager Fee	3,391.35
	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	(140,595.03)
	Realized Loss in Excess of Liquidated Loan Balan	ce 0.00
	Extraordinary Trust Fund Expense	1,129.50
	Additional Expense	0.00
TOTAL A	VAILABLE INTEREST	789,125.61

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



#### **Delinquency Information**

	Less Than <u>30 Days</u>	30-59 Days	60-89 Days	90+ Days	<u>Totals</u>
<u>Pelinquency</u>	<u>50 Days</u>	<u>00-03 Days</u>	<u>00-03 Buys</u>	<u>50 - Days</u>	<u>10tais</u>
cheduled Principal Balance		5,520,602.26	2,467,914.35	11,174,947.43	19,163,464.04
ercentage of Total Pool Balance		3.3388%	1.4926%	6.7584%	11.5897%
lumber of Loans		38	15	72	125
ercentage of Total Loans		3.1667%	1.2500%	6.0000%	10.4167%
Bankruptcy					
cheduled Principal Balance	3,859,374.08	186,686.73	568,464.93	4,696,012.40	9,310,538.14
ercentage of Total Pool Balance	2.3341%	0.1129%	0.3438%	2.8401%	5.6309%
lumber of Loans	28	2	4	29	63
ercentage of Total Loans	2.3333%	0.1667%	0.3333%	2.4167%	5.2500%
<u>oreclosure</u>					
cheduled Principal Balance		0.00	0.00	13,330,827.46	13,330,827.46
ercentage of Total Pool Balance		0.0000%	0.0000%	8.0623%	8.0623%
lumber of Loans		0	0	80	80
ercentage of Total Loans		0.0000%	0.0000%	6.6667%	6.6667%
<u>EO</u>					
Scheduled Principal Balance		0.00	0.00	3,557,932.29	3,557,932.29
ercentage of Total Pool Balance		0.0000%	0.0000%	2.1518%	2.1518%
lumber of Loans		0	0	21	21
ercentage of Total Loans		0.0000%	0.0000%	1.7500%	1.7500%
<u>otal</u>					
cheduled Principal Balance	3,859,374.08	5,707,288.99	3,036,379.28	32,759,719.58	45,362,761.93
ercentage of Total Pool Balance	2.3341%	3.4517%	1.8364%	19.8125%	27.4347%
lumber of Loans	28	40	19	202	289
ercentage of Total Loans	2.3333%	3.3333%	1.5833%	16.8333%	24.0833%

### **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>	60-89 Days	<u>90+ Days</u>	<u>Totals</u>
<u>Delinquency</u>					
Scheduled Principal Balance		3,840,500.72	741,466.65	7,485,016.02	12,066,983.39
Percentage of Total Pool Balance		4.6446%	0.8967%	9.0522%	14.5934%
Number of Loans		17	4	33	54
Percentage of Total Loans		4.4737%	1.0526%	8.6842%	14.2105%
Bankruptc <u>y</u>					
Scheduled Principal Balance	1,775,543.05	496,065.06	0.00	1,292,588.73	3,564,196.84
Percentage of Total Pool Balance	2.1473%	0.5999%	0.0000%	1.5632%	4.3104%
Number of Loans	6	3	0	8	17
Percentage of Total Loans	1.5789%	0.7895%	0.0000%	2.1053%	4.4737%
Foreclosure					
Scheduled Principal Balance		0.00	0.00	8,683,342.77	8,683,342.77
Percentage of Total Pool Balance		0.0000%	0.0000%	10.5014%	10.5014%
Number of Loans		0	0	31	31
Percentage of Total Loans		0.0000%	0.0000%	8.1579%	8.1579%
<u>REO</u>					
Scheduled Principal Balance		0.00	0.00	2,331,996.56	2,331,996.56
Percentage of Total Pool Balance		0.0000%	0.0000%	2.8202%	2.8202%
Number of Loans		0	0	10	10
Percentage of Total Loans		0.0000%	0.0000%	2.6316%	2.6316%
<u>Total</u>					
Scheduled Principal Balance	1,775,543.05	4,336,565.78	741,466.65	19,792,944.08	26,646,519.56
Percentage of Total Pool Balance	2.1473%	5.2445%	0.8967%	23.9370%	32.2255%
Number of Loans	6	20	4	82	112
Percentage of Total Loans	1.5789%	5.2632%	1.0526%	21.5789%	29.4737%

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



#### **Delinquency Information**

	Less Than <u>30 Days</u>	30-59 Days	60-89 Days	90+ Days	<u>Totals</u>
Delinguency	<u>56 5475</u>	<u>00 00 Buyo</u>	<u>00 00 Buys</u>	ou buyo	<u>rotais</u>
Scheduled Principal Balance Percentage of Total Pool Balance Number of Loans Percentage of Total Loans		9,361,102.98 3.7741% 55 3.4810%	3,209,381.00 1.2939% 19 1.2025%	18,659,963.45 7.5231% 105 6.6456%	31,230,447.43 12.5911% 179 11.3291%
Bankruptcy					
Scheduled Principal Balance Percentage of Total Pool Balance Number of Loans Percentage of Total Loans	5,634,917.13 2.2718% 34 2.1519%	682,751.79 0.2753% 5 0.3165%	568,464.93 0.2292% 4 0.2532%	5,988,601.13 2.4144% 37 2.3418%	12,874,734.98 5.1907% 80 5.0633%
<u>Foreclosure</u>					
Scheduled Principal Balance Percentage of Total Pool Balance Number of Loans Percentage of Total Loans		0.00 0.0000% 0 0.0000%	0.00 0.0000% 0 0.0000%	22,014,170.23 8.8754% 111 7.0253%	22,014,170.23 8.8754% 111 7.0253%
<u>REO</u>					
Scheduled Principal Balance Percentage of Total Pool Balance Number of Loans Percentage of Total Loans		0.00 0.0000% 0 0.0000%	0.00 0.0000% 0 0.0000%	5,889,928.85 2.3746% 31 1.9620%	5,889,928.85 2.3746% 31 1.9620%
<u>Total</u>					
Scheduled Principal Balance Percentage of Total Pool Balance Number of Loans Percentage of Total Loans	5,634,917.13 2.2718% 34 2.1519%	10,043,854.77 4.0494% 60 3.7975%	3,777,845.93 1.5231% 23 1.4557%	52,552,663.66 21.1875% 284 17.9747%	72,009,281.49 29.0318% 401 25.3797%

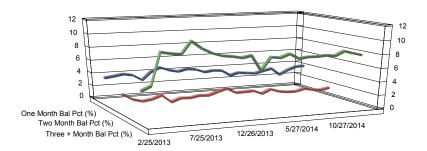
### Citigroup Mortgage Loan Trust Inc. Asset Backed Pass Through Certificates Series 2006-AMC1



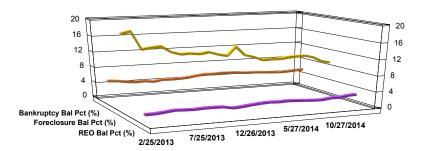
#### **Historical Delinquency Information**

Distribution Date	1 Month		2 Month		3 + Month		Bankruptcy		Foreclosure	Э	REO		Total	
Date	Balance	Cnt	Balance	Cnt	Balance	Cnt	Balance	Cnt	Balance	Cnt	Balance	Cnt	(2+, BK, FC & REO) Balance	<sup>)</sup> Cnt
01/26/2015	9,361,102.98 3.774%	<b>55</b> 3.5%	3,209,381.00 1.294%	19 1.2%	18,659,963.45 7.523%	105 6.6%	12,874,734.98 5.191%	80 5.1%	22,014,170.23 8.875%	<b>111</b> 7.0%	5,889,928.85 2.375%	31 2.0%	62,648,178.51 25.258%	346 21.9%
12/26/2014	9,272,240.66 3.702%	50 3.2%	2,669,240.21 1.066%	16 1.0%	19,675,012.15 7.856%	104 6.6%	12,510,440.07 4.995%	<b>81</b> 5.1%	23,417,461.67 9.350%	115 7.2%	5,681,179.14 2.268%	30 1.9%	63,953,333.24 25.535%	346 21.8%
11/25/2014	8,110,834.69 3.222%	46 2.9%	2,905,277.59 1.154%	20 1.3%	20,750,305.02 8.242%	102 6.4%	12,225,426.96 4.856%	<b>79</b> 5.0%	26,372,782.21 10.476%	126 7.9%	4,943,660.88 1.964%	28 1.8%	67,197,452.66 26.692%	355 22.3%
10/27/2014	6,434,970.64 <sub>2.535%</sub>	43 2.7%	3,698,133.08 1.457%	18 1.1%	19,317,946.45 7.611%	104 6.5%	12,157,457.13 4.790%	79 4.9%	27,885,184.18 10.987%	128 8.0%	5,031,658.47 1.983%	29 1.8%	68,090,379.31 26.828%	358 22.4%
09/25/2014	9,333,256.79 3.648%	51 3.2%	2,794,348.09 1.092%	19 1.2%	19,877,024.78 7.770%	104 6.5%	12,558,675.46 4.909%	82 5.1%	28,077,824.27 10.975%	129 8.0%	4,296,501.00 1.679%	26 1.6%	67,604,373.60 26.426%	360 22.4%
08/25/2014	8,635,385.93 3.348%	<b>53</b> 3.3%	2,864,835.59 1.111%	<b>21</b> 1.3%	19,744,103.68 7.654%	101 6.3%	13,014,777.88 5.046%	84 5.2%	27,860,349.57 10.801%	127 7.9%	4,510,195.55 1.749%	<b>27</b> 1.7%	67,994,262.27 26.360%	360 22.3%
07/25/2014	7,865,493.06 3.019%	<b>52</b> 3.2%	3,358,059.25 1.289%	16 1.0%	20,021,766.57 7.684%	108 6.7%	13,537,223.06 5.195%	<b>86</b> 5.3%	27,523,830.25 10.563%	123 7.6%	4,892,292.29 1.878%	28 1.7%	69,333,171.42 26.609%	361 22.2%
06/25/2014	8,295,073.46 3.154%	<b>49</b> 3.0%	4,581,539.79 1.742%	<b>25</b> 1.5%	19,746,795.48 7.508%	111 6.8%	13,697,187.49 5.208%	88 5.4%	27,865,345.89 10.594%	121 7.4%	5,366,437.49 2.040%	29 1.8%	71,257,306.14 27.092%	374 23.0%
05/27/2014	8,769,122.86 3.309%	<b>55</b> 3.4%	2,997,430.41 1.131%	14 0.9%	21,934,127.67 8.277%	115 7.0%	14,248,652.84 5.377%	90 5.5%	27,815,457.20 10.497%	127 7.8%	5,665,621.99 2.138%	29 1.8%	72,661,290.11 27.420%	375 22.9%
04/25/2014	7,887,348.10 2.949%	<b>47</b> 2.9%	4,525,832.58 1.692%	24 1.5%	20,809,319.74	102 6.2%	14,764,532.81 5.521%	<b>92</b> 5.6%	30,549,545.82 11.423%	141 8.6%	5,462,935.63 2.043%	28 1.7%	76,112,166.58 28.460%	387 23.6%
03/25/2014	10,295,165.96 3.814%	58 3.5%	4,377,161.75 1.622%	<b>27</b> 1.6%	21,443,772.61 7.945%	101 6.1%	15,049,049.69 5.576%	94 5.7%	32,438,231.20 12.018%	148 9.0%	5,855,857.87 2.170%	<b>31</b> 1.9%	79,164,073.12 29.330%	401 24.3%

#### **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
26-Jan-2015	102.85	248,036,111.22	385,646.71	2,027,119.66	167,310.95	0.811%	9.306%	155%	0.067%	0.799%	13%
26-Dec-2014	101.85	250,448,877.59	392,544.43	913,258.31	308,140.09	0.363%	4.274%	71%	0.122%	1.459%	24%
25-Nov-2014	100.85	251,754,680.33	390,402.65	1,657,333.20	1,112,910.69	0.654%	7.572%	126%	0.438%	5.137%	86%
27-Oct-2014	99.85	253,802,416.18	388,104.49	1,635,349.20	331,617.47	0.640%	7.418%	124%	0.130%	1.544%	26%
25-Sep-2014	98.85	255,825,869.87	387,102.18	1,729,338.89	1,142,718.32	0.671%	7.766%	129%	0.443%	5.189%	86%
25-Aug-2014	97.85	257,942,310.94	383,230.24	2,235,595.53	1,326,057.85	0.859%	9.837%	164%	0.509%	5.939%	99%
25-Jul-2014	96.85	260,561,136.71	383,493.70	2,079,941.05	1,038,819.83	0.792%	9.100%	152%	0.395%	4.638%	77%
25-Jun-2014	95.85	263,024,571.46	384,774.16	1,586,631.89	326,425.11	0.600%	6.963%	116%	0.123%	1.468%	24%
27-May-2014	94.85	264,995,977.51	379,229.73	2,057,200.34	1,113,192.07	0.770%	8.862%	148%	0.416%	4.882%	81%
25-Apr-2014	93.85	267,432,407.58	381,182.70	2,094,635.31	862,778.83	0.777%	8.937%	149%	0.320%	3.769%	63%
25-Mar-2014	92.85	269,908,225.59	380,791.72	1,865,751.20	768,096.16	0.687%	7.934%	132%	0.282%	3.335%	56%
25-Feb-2014	91.85	272,154,768.51	380,453.66	3,257,149.79	1,313,284.04	1.183%	13.304%	222%	0.476%	5.567%	93%
27-Jan-2014	90.85	275,792,371.96	389,122.97	2,608,550.14	587,220.80	0.937%	10.682%	178%	0.211%	2.499%	42%

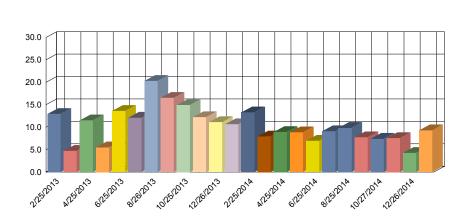
 $SMM \ (Single \ Month \ Mortality) = (Beginning \ Balance - Ending \ Balance - Scheduled \ Principal) / \ (Beginning \ Balance - Scheduled \ Principal) / \ (Beginning \ Balance - Scheduled \ Principal) / \ (PR \ (Constant \ Prepayment \ Rate) = 1 - ((1-SMM)^12)$ 

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

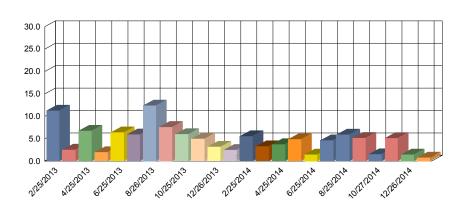
MDR (Monthly Default Rate) = Beginning Balance of Liquidated Asset / Total Beginning Balance CDR (Conditional Default Rate) =  $1 - ((1-MDR)^{12})$ 

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

**CDR** 



**CPR** 



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



**Credit Enhancement** 

Beginning Overcollateralization Amount		25,601,432.88	10.3217%
		0.00	
Overcollateralization Decrease Due to Realized Losses		(1,045,967.11)	
Overcollateralization Deficiency Amount	25,601,432.88		
Excess Spread Available for Overcollateralization Increase	715,696.50		
Overcollateralization Increase Amount		715,696.50	
Excess Overcollateralization Amount	0.00		
Principal Available for Overcollateralization Reduction	1,366,799.26		
Overcollateralization Reduction Amount		0.00	
Current Overcollateralization		-13,685,815.15	-5.5177%
Current Senior Enhancement Percentage			-5.5176%
(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?)	Yes	
3rd Anniversary Distribution Date	26-Oct-2009		
Stepdown Date Senior Enhancement Percentage	0.0000%		
Senior Enhancement Target Percentage	41.9000%		
<u>Is a Trigger Event in Effect?</u> (On or after the Stepdown Date, is a Delinquency Trigger Event or a Cumulative Realized Loss Trigger in Effect?)		No	
		Yes	
Is a Delinquency Trigger Event in Effect?  (Does the Delinquency Percentage Exceed the Target Percentage?)			
(Does the Delinquency Percentage Exceed the Target Percentage?)  Delinquency Percentage	22.7106%		
(Does the Delinquency Percentage Exceed the Target Percentage?)	22.7106% -2.0365%		

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



#### Waterfall Detail

DISTRIBUTIONS	Amount Distributed	Remaining Available Funds
oup 1 Interest Remittance Funds		573,701.91
Class A1 Certificates, the Senior Interest Distribution Amount	(41,987.99)	531,713.92
Class A2 Certificates, Any Remaining Unpaid Senior Interest Distribution Amount	0.00	531,713.92
oup 2 Interest Remittance Funds		215,423.70
Class A2 Certificates, the Senior Interest Distribution Amount	(31,441.12)	183,982.58
Class A1 Certificates, Any Remaining Unpaid Senior Interest Distribution Amount	0.00	183,982.58
eamining Group 1 & 2 Interest Remittance Funds		715,696.50
Class M-1 Interest Distribution Amount	0.00	715,696.50
Class M-2 Interest Distribution Amount	0.00	715,696.50
Class M-3 Interest Distribution Amount	0.00	715,696.50
Class M-4 Interest Distribution Amount	0.00	715,696.50
Class M-5 Interest Distribution Amount	0.00	715,696.50
Class M-6 Interest Distribution Amount	0.00	715,696.50
Class M-7 Interest Distribution Amount	0.00	715,696.50
Class M-8 Interest Distribution Amount	0.00	715,696.50
Class M-9 Interest Distribution Amount	0.00	715,696.50
Class M-10 Interest Distribution Amount	0.00	715,696.50
Class M-11 Interest Distribution Amount	0.00	715,696.50
oup 1 Principal Remittance Amount Less Any OC Reduction Amount)		1,058,101.59
Class A-1 Certificates	(1,058,101.59)	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



up 2 Principal Remittance Amount Less Any OC Reduction Amount)		308,697.67
Class A-2A Certificates	0.00	308,697.67
Class A-2B Certificates	(289,550.97)	19,146.70
Class A-2C Certificates	(19,146.70)	0.00
Class A-1 Certificates	0.00	0.00
up 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
Monthly Excess Cashflow Class A-1 Certificates	(554.053.27)	715,696.50 161.643.23
Class A-1 Certificates	(554,053.27)	161,643.23
Class A-2A Certificates	0.00	161,643.23
Class A-2B Certificates	(151,617.45)	10,025.78
Class A-2C Certificates	(10,025.78)	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



To the Mezzanine Certificates, any Interest Carryforward Amounts	0.00	0.00	
To the Mezzanine Certificates, the related Allocated Realized Loss Amount	0.00	0.00	
To the Net Wac Rate Carryover Reserve Account, any Net Wac Rate Carryover Amounts	0.00	0.00	
To the Servicer, any reimbursement for advances	0.00	0.00	
To the Class CE Certificates, the Interest Distribution Amount	0.00	0.00	
To the Class CE Certificates, the Overcollateralization Reduction Amount	0.00	0.00	
To the Class R Certificates, any remaining amounts	0.00	0.00	
Prepayment Penalties		0.00	
Class P Prepayment Penalties	0.00	0.00	
Distribution of Class P outstanding Certificate Principal Balance	0.00	0.00	
Cap Account Funds		0.00	
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	
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	
<u>Expenses</u>		
Extraordinary Trust Fund Expenses	32,314.56	
Rate Reset Information		
Current LIBOR	0.169500%	
Next LIBOR	0.168250%	
NOX LIBOR	0.10023070	
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
A-1 Unpaid Net WAC Rate Carryover Amount	0.00
WAC Rate Carryover Remaining Unpaid on Each Class of Certificates	
A 1 Unnaid Not WAC Bata Carryovar Amount	0.00
A-1 Onpaid Net WAC Rate Carryover Amount	0.00
A-2A Unpaid Net WAC Rate Carryover Amount	0.00
·	
A-2A Unpaid Net WAC Rate Carryover Amount	0.00
A-2A Unpaid Net WAC Rate Carryover Amount A-2B 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	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	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	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	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-4 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	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	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 Unpaid Net WAC Rate Carryover Amount	0.00 0.00 0.00 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	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00

### 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										
0000000151764289 I	Liquidation	REO	04/01/2013	234,000.00	168,046.52	167,310.95	85,466.02	-	85,466.02	51.082%
0000000085607976	Mod/Active	Delinquent	02/01/2015	268,500.00	248,328.54	243,607.52	147,630.30	-	147,630.30	-
0000000096727151	Mod/Active	Delinquent	02/01/2015	124,100.00	112,080.42	111,748.14	34,100.00	-	34,100.00	-
0000000096899034	Mod/Active	Delinquent	03/01/2015	210,000.00	232,113.53	228,284.69	91,992.12	-	91,992.12	-
0000000097493076	Mod/Active	Delinquent	03/01/2015	184,500.00	171,498.93	171,498.93	126,110.52	-	126,110.52	-
0000000098165319	Mod/Active	Delinquent	02/01/2015	344,000.00	369,598.34	367,237.92	228,163.68	-	228,163.68	-
0000000098551955	Mod/Active	Delinquent	02/01/2015	250,000.00	253,749.92	247,856.10	53,703.05	-	53,703.05	-
0000000145302485	Mod/Active	Delinquent	02/01/2015	267,000.00	295,927.23	295,927.23	164,409.01	-	164,409.01	-
0000000150541209	Mod/Active	Delinquent	01/01/2015	187,000.00	152,950.00	152,950.00	241.25	-	241.25	-
0000000150763548	Mod/Active	Delinquent	02/01/2015	164,350.00	214,284.51	212,516.28	137,439.99	-	137,439.99	-
0000000151658325 I	Mod/Active	Bankruptcy	01/01/2015	77,000.00	68,598.50	68,598.50	1,972.59	-	1,972.59	-
0000000085809697	Trailing	N/A - Prior Liquidation	-	243,000.00	-	-	-	(55.00)	(55.00)	-
0000000096740238	Trailing	N/A - Prior Liquidation	-	243,200.00	-	-	-	(63.00)	(63.00)	-
0000000096997275	Trailing	N/A - Prior Liquidation	-	180,000.00	-	-	-	39.97	39.97	-
0000000097157317	Trailing	N/A - Prior Liquidation	-	94,500.00	-	-	-	(413.40)	(413.40)	-
0000000097345714	Trailing	N/A - Prior Liquidation	-	115,000.00	-	-	-	(258.00)	(258.00)	-
0000000097366918	Trailing	N/A - Prior Liquidation	-	84,150.00	-	-	-	(312.63)	(312.63)	-
0000000097417273	Trailing	N/A - Prior Liquidation	-	57,980.00	-	-	-	(210.00)	(210.00)	-
0000000097570790	Trailing	N/A - Prior Liquidation	-	117,450.00	-	-	-	(293.85)	(293.85)	-
0000000097596035	Trailing	N/A - Prior Liquidation	-	240,000.00	-	-	-	106.45	106.45	-
0000000097818918	Trailing	N/A - Prior Liquidation	-	190,000.00	-	-	-	16.34	16.34	-
0000000097829279	Trailing	N/A - Prior Liquidation	-	78,400.00	-	-	-	(333.92)	(333.92)	-
0000000097844476	Trailing	N/A - Prior Liquidation	-	70,000.00	-	-	-	(300.00)	(300.00)	-
0000000098213390	Trailing	N/A - Prior Liquidation	-	35,400.00	-	-	-	(242.35)	(242.35)	-
0000000098292154	Trailing	N/A - Prior Liquidation	-	22,000.00	-	-	-	(226.41)	(226.41)	-
0000000098578917	Trailing	N/A - Prior Liquidation	-	98,800.00	-	-	-	(149.83)	(149.83)	-

### 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										
0000000098731433	Trailing	N/A - Prior Liquidation	-	27,000.00	-	-	-	(185.95)	(185.95)	-
0000000145570263	Trailing	N/A - Prior Liquidation	-	164,800.00	-	-	-	(30.00)	(30.00)	-
0000000145884045	Trailing	N/A - Prior Liquidation	-	60,000.00	-	-	-	(294.50)	(294.50)	-
0000000150764306	Trailing	N/A - Prior Liquidation	-	93,870.00	-	-	-	(135.00)	(135.00)	-
0000000151653003	Trailing	N/A - Prior Liquidation	-	97,120.00	-	-	-	(63.00)	(63.00)	-
Count: 31	SUBTOTAL			4,623,120.00	2,287,176.44	2,267,536.26	1,071,228.53	(3,404.08)	1,067,824.45	47.242%
Group 2										
0000000097111157	Mod/Active	Delinquent	01/01/2015	831,000.00	838,337.52	799,186.43	-22,557.34	-	(22,557.34)	-
0000000096099833	Trailing	N/A - Prior Liquidation	-	145,350.00	-	-	-	700.00	700.00	-
Count: 2	SUBTOTAL			976,350.00	838,337.52	799,186.43	(22,557.34)	700.00	(21,857.34)	-2.823%



FORECLOSURE DETA	Group No.	State	Foreclosure Conclusion Date	Original Principal Balance	Unpaid Principal Balance at Acquisition	Current Schedulec Principal Balance
0000000085503530	1	FL	Not Available	147,000.00	Not Available	99,793.55
0000000085554178	1	IN	Not Available	228,600.00	Not Available	245,140.6
0000000085586337	1	СТ	Not Available	201,600.00	Not Available	184,992.2
0000000085628337	1	OK	Not Available	91,200.00	Not Available	85,337.19
0000000085694735	1	IN	Not Available	99,000.00	Not Available	101,933.7
0000000095472395	1	MD	Not Available	136,000.00	Not Available	115,326.1
0000000095919114	1	PA	Not Available	100,000.00	Not Available	91,205.56
0000000096310792	1	NJ	Not Available	215,000.00	Not Available	221,560.6
000000096738877	1	MA	Not Available	266,000.00	Not Available	311,141.9
0000000096754916	1	OR	Not Available	159,600.00	Not Available	154,500.9
0000000096840319	1	HI	Not Available	120,000.00	Not Available	115,032.5
0000000096895271	1	PA	Not Available	72,000.00	Not Available	88,729.4
0000000097065551	1	NM	Not Available	168,000.00	Not Available	157,827.8
0000000097196877	1	FL	Not Available	196,000.00	Not Available	195,423.
0000000097286231	1	IL	Not Available	176,700.00	Not Available	177,991.
0000000097301394	1	MD	Not Available	351,000.00	Not Available	344,571.
0000000097304158	1	MO	Not Available	120,000.00	Not Available	30,240.3
0000000097357594	1	NJ	Not Available	227,700.00	Not Available	218,662.
0000000097374037	1	TX	Not Available	87,184.00	Not Available	78,489.8
0000000097418875	1	FL	Not Available	245,000.00	Not Available	287,106.
0000000097443030	1	CA	Not Available	252,000.00	Not Available	63,188.1
0000000097466155	1	NJ	Not Available	175,500.00	Not Available	169,821.9
0000000097468599	1	KS	Not Available	112,000.00	Not Available	79,923.2
0000000097487110	1	NY	Not Available	68,400.00	Not Available	66,759.6
0000000097507792	1	HI	Not Available	440,000.00	Not Available	435,216.0
0000000097540918	1	IN	Not Available	94,000.00	Not Available	83,007.8



0000000078788H333         1         OH         Not Available         204,250.00         Not Available         190,518.08           00000000787911592         1         PA         Not Available         78,200.00         Not Available         94,511.14           0000000097671592         1         PA         Not Available         76,200.00         Not Available         36,805.02           0000000076760332         1         NY         Not Available         256,000.00         Not Available         304,209.39           0000000077884074         1         NY         NOT Available         256,000.00         Not Available         303,124.44           0000000097884074         1         NY         NOT Available         66,600.00         Not Available         303,124.44           00000009784032         1         NA         Not Available         47,000.00         Not Available         31,111.63.05           00000009779679         1         NM         Not Available         40,000.00         Not Available         251,273.55           000000097716679         1         NM         Not Available         240,000.00         Not Available         251,273.55           000000097746757         1         FL         Not Available         156,000.00         Not Availa				Series 2006-Aiv			
000000097611552         1         PA         Not Available         78.200.00         Not Available         94.511.41           000000097647234         1         WI         Not Available         70.300.00         Not Available         36.969.02           000000097680832         1         NY         Not Available         255,000.00         Not Available         301.204.83           000000097684874         1         NY         Not Available         255,000.00         Not Available         301.214.4           000000097684831         1         OK         Not Available         66,600.00         Not Available         63,012.44           000000097796842         1         TX         Not Available         64,800.00         Not Available         59,014.94           000000097740872         1         NY         Not Available         240,000.00         Not Available         52,686.84           000000097740872         1         NY         Not Available         240,000.00         Not Available         255,557.95           000000097740872         1         FL         Not Available         256,000.00         Not Available         255,557.95           000000097740873         1         FL         Not Available         84,900.00         Not Available	0000000097584833	1	ОН	Not Available	204,250.00	Not Available	190,518.08
000000097847234         1         WI         Not Available         70,300.00         Not Available         36,699.02           0000000097650832         1         NY         Not Available         285,000.00         Not Available         304,209.39           000000097684874         1         NY         Not Available         225,000.00         Not Available         301,214.94           000000097684831         1         OK         Not Available         147,000.00         Not Available         63,012.44           0000000977868432         1         MA         Not Available         64,800.00         Not Available         59,014.94           000000097796872         1         NM         Not Available         90,000.00         Not Available         52,588.64           000000097740874         1         FL         Not Available         226,000.00         Not Available         225,278.15           000000097740874         1         FL         Not Available         286,000.00         Not Available         225,579.55           000000097741557         1         FL         Not Available         84,960.00         Not Available         224,821.26           000000097740874         1         NY         Not Available         84,960.00         Not Available	0000000097591150	1	AZ	Not Available	123,750.00	Not Available	109,990.20
000000097650832         1         NY         Not Available         369,000.00         Not Available         304,209.39           000000097684831         1         NY         Not Available         255,000.00         Not Available         301,214.84           000000097884831         1         OK         Not Available         66,600.00         Not Available         63,112.44           0000000977808432         1         TX         Not Available         64,800.00         Not Available         59,014.94           000000097790872         1         NM         Not Available         90,000.00         Not Available         52,568.64           000000097716872         1         NY         Not Available         240,000.00         Not Available         251,273.15           0000000977416872         1         FL         Not Available         256,000.00         Not Available         252,567.93           0000000977416872         1         FL         Not Available         195,000.00         Not Available         225,567.93           000000097741567         1         FL         Not Available         84,960.00         Not Available         228,251.283           00000009789033         1         NJ         Not Available         237,600.00         Not Available </td <td>0000000097611552</td> <td>1</td> <td>PA</td> <td>Not Available</td> <td>78,200.00</td> <td>Not Available</td> <td>94,511.14</td>	0000000097611552	1	PA	Not Available	78,200.00	Not Available	94,511.14
000000097884674         1         NY         Not Available         255,000.00         Not Available         301,214,94           000000097864831         1         OK         Not Available         66,800.00         Not Available         63,012,44           0000000977864831         1         MA         Not Available         147,000.00         Not Available         51,11,163.05           000000097798422         1         TX         Not Available         64,800.00         Not Available         52,068.64           00000009779872         1         NM         Not Available         240,000.00         Not Available         25,268.64           000000097740674         1         FL         Not Available         256,000.00         Not Available         225,557.95           000000097740674         1         FL         Not Available         195,000.00         Not Available         225,557.95           000000097740673         1         OK         Not Available         195,000.00         Not Available         224,621.26           00000009780977513         1         NY         Not Available         195,000.00         Not Available         208,218.73           000000097809737         1         NJ         Not Available         237,500.00         Not Availabl	0000000097647234	1	WI	Not Available	70,300.00	Not Available	36,695.02
000000097684831         1         OK         Not Available         66,60.00         Not Available         63,012.44           000000097688518         1         MA         Not Available         147,000.00         Not Available         111,163.05           000000097708432         1         TX         Not Available         90,000.00         Not Available         59,014.94           000000097798979         1         NM         Not Available         240,000.00         Not Available         25,658.94           000000097740874         1         FL         Not Available         256,000.00         Not Available         255,579.95           000000097740874         1         FL         Not Available         256,000.00         Not Available         224,621.26           000000097741557         1         FL         Not Available         84,960.00         Not Available         224,621.26           000000097771513         1         NY         Not Available         297,000.00         Not Available         282,512.63           000000097809737         1         NJ         Not Available         297,500.00         Not Available         282,512.63           000000097999113         1         NJ         Not Available         274,500.00         Not Available	0000000097650832	1	NY	Not Available	369,000.00	Not Available	304,209.39
000000097698518         1         MA         Not Available         147,000.00         Not Available         111,163.05           0000000097708432         1         TX         Not Available         64,800.00         Not Available         59,014.94           0000000097708679         1         NM         Not Available         90,000.00         Not Available         25,568.64           000000097716872         1         NY         Not Available         256,000.00         Not Available         255,557.95           000000097740674         1         FL         Not Available         195,000.00         Not Available         224,621.26           000000097741557         1         FL         Not Available         195,000.00         Not Available         224,621.28           0000000978780639         1         NY         Not Available         195,200.00         Not Available         203,218.73           00000009789737         1         NJ         Not Available         150,000.00         Not Available         228,512.63           00000009789737         1         NJ         Not Available         160,000.00         Not Available         246,895.21           0000000979909113         1         NJ         Not Available         238,400.00         Not Available	0000000097684674	1	NY	Not Available	255,000.00	Not Available	301,214.94
000000097708432         1         TX         Not Available         64,800.00         Not Available         59,014.94           000000097709679         1         NM         Not Available         90,000.00         Not Available         52,588.64           000000097716872         1         NY         Not Available         240,000.00         Not Available         251,273.15           000000097741557         1         FL         Not Available         195,000.00         Not Available         224,621.26           00000009771513         1         OK         Not Available         195,000.00         Not Available         224,621.26           00000009786039         1         NY         Not Available         195,000.00         Not Available         282,512.63           000000097897037         1         FL         Not Available         237,500.00         Not Available         282,512.63           000000097890757         1         FL         Not Available         180,000.00         Not Available         286,690.00           0000000978913         1         NJ         Not Available         238,400.00         Not Available         246,695.21           00000009792835         1         IL         Not Available         185,000.00         Not Available	0000000097684831	1	OK	Not Available	66,600.00	Not Available	63,012.44
000000097796879         1         NM         Not Available         90,000.00         Not Available         52,588,64           000000097716872         1         NY         Not Available         240,000.00         Not Available         251,273,15           000000097740674         1         FL         Not Available         256,000.00         Not Available         255,557,95           000000097741557         1         FL         Not Available         195,000.00         Not Available         224,621,26           00000009771513         1         OK         Not Available         84,960.00         Not Available         100,542,87           00000009789039         1         NY         Not Available         237,500.00         Not Available         282,512,63           000000097897037         1         FL         Not Available         160,000.00         Not Available         282,512,63           000000097890913         1         NJ         Not Available         238,400.00         Not Available         246,895,21           0000000097892835         1         IL         Not Available         185,000.00         Not Available         281,608,19           00000009785472         1         NY         Not Available         136,000.00         Not Available <td>0000000097698518</td> <td>1</td> <td>MA</td> <td>Not Available</td> <td>147,000.00</td> <td>Not Available</td> <td>111,163.05</td>	0000000097698518	1	MA	Not Available	147,000.00	Not Available	111,163.05
000000097718872         1         NY         Not Available         240,000.00         Not Available         251,273.15           0000000097740674         1         FL         Not Available         256,000.00         Not Available         255,567.95           000000097741557         1         FL         Not Available         195,000.00         Not Available         224,621.26           00000009787033         1         NY         Not Available         237,500.00         Not Available         282,512.63           000000097897037         1         NJ         Not Available         237,500.00         Not Available         282,512.63           0000000097900757         1         FL         Not Available         160,000.00         Not Available         282,512.63           0000000097909113         1         NJ         Not Available         238,400.00         Not Available         246,895.21           0000000097922835         1         IL         Not Available         185,000.00         Not Available         281,608.19           0000000097956376         1         NY         Not Available         185,000.00         Not Available         166,743.16           0000000097956376         1         NY         Not Available         136,000.00         Not Av	0000000097708432	1	TX	Not Available	64,800.00	Not Available	59,014.94
000000097740674         1         FL         Not Available         256,000.00         Not Available         255,557.95           0000000097741557         1         FL         Not Available         195,000.00         Not Available         224,621.26           0000000097751513         1         OK         Not Available         84,960.00         Not Available         200,218.73           0000000097860639         1         NY         Not Available         237,500.00         Not Available         282,512.63           000000097897037         1         NJ         Not Available         160,000.00         Not Available         282,512.63           0000000097990757         1         FL         Not Available         238,400.00         Not Available         246,895.21           000000097992835         1         IL         Not Available         274,500.00         Not Available         281,608.19           000000097958276         1         NY         Not Available         185,000.00         Not Available         166,743.16           000000097959472         1         NY         Not Available         136,000.00         Not Available         260,387.34           000000097986319         1         FL         Not Available         190,000.00         Not Avai	000000097709679	1	NM	Not Available	90,000.00	Not Available	52,568.64
000000097741557         1         FL         Not Available         195,000.00         Not Available         224,621.26           000000097771513         1         OK         Not Available         84,960.00         Not Available         100,542.87           000000097860639         1         NY         Not Available         195,200.00         Not Available         208,218.73           000000097897037         1         NJ         Not Available         237,500.00         Not Available         282,512.63           000000097909757         1         FL         Not Available         238,400.00         Not Available         246,895.21           0000000097922835         1         IL         Not Available         274,500.00         Not Available         281,608.19           000000097982876         1         NJ         Not Available         185,000.00         Not Available         166,743.16           000000097963151         1         NY         Not Available         136,000.00         Not Available         126,176.33           000000097963191         1         FL         Not Available         190,000.00         Not Available         177,094.14           0000000998017013         1         WA         Not Available         184,000.00         Not Availa	0000000097716872	1	NY	Not Available	240,000.00	Not Available	251,273.15
000000097771513         1         OK         Not Available         84,960.00         Not Available         100,542.87           000000097860639         1         NY         Not Available         195,200.00         Not Available         208,218.73           000000097897037         1         NJ         Not Available         237,500.00         Not Available         282,512.63           00000009790757         1         FL         Not Available         238,400.00         Not Available         246,895.21           000000097909113         1         NJ         Not Available         238,400.00         Not Available         246,895.21           000000097922835         1         IL         Not Available         185,000.00         Not Available         281,608.19           000000097958276         1         NJ         Not Available         185,000.00         Not Available         166,743.16           000000097958472         1         NY         Not Available         403,750.00         Not Available         260,387.54           000000097968319         1         FL         Not Available         190,000.00         Not Available         177,094.14           000000098010713         1         IL         Not Available         184,000.00         Not Available	0000000097740674	1	FL	Not Available	256,000.00	Not Available	255,557.95
000000097860639         1         NY         Not Available         195,200.00         Not Available         282,218.73           000000097897037         1         NJ         Not Available         237,500.00         Not Available         282,512.63           00000009790757         1         FL         Not Available         160,000.00         Not Available         166,690.08           000000097909113         1         NJ         Not Available         238,400.00         Not Available         246,695.21           000000097922835         1         IL         Not Available         185,000.00         Not Available         281,608.19           000000097958276         1         NJ         Not Available         185,000.00         Not Available         166,743.16           000000097959472         1         NY         Not Available         136,000.00         Not Available         126,176.33           000000097968319         1         FL         Not Available         190,000.00         Not Available         177,094.14           000000098010713         1         IL         Not Available         184,000.00         Not Available         192,968.49           000000098090517         1         IL         Not Available         184,000.00         Not Availabl	0000000097741557	1	FL	Not Available	195,000.00	Not Available	224,621.26
000000097897037         1         NJ         Not Available         237,500.00         Not Available         282,512.63           000000097900757         1         FL         Not Available         160,000.00         Not Available         166,690.08           000000097909113         1         NJ         Not Available         238,400.00         Not Available         246,895.21           000000097922835         1         IL         Not Available         185,000.00         Not Available         281,608.19           000000097958276         1         NJ         Not Available         136,000.00         Not Available         166,743.16           000000097959472         1         NY         Not Available         136,000.00         Not Available         126,176.33           000000097963151         1         CA         Not Available         190,000.00         Not Available         260,387.54           000000097986319         1         FL         Not Available         191,000.00         Not Available         177,094.14           00000009810713         1         WA         Not Available         184,000.00         Not Available         192,968.49           000000098090517         1         FL         Not Available         186,000.00         Not Availabl	0000000097771513	1	OK	Not Available	84,960.00	Not Available	100,542.87
000000097900757         1         FL         Not Available         160,000.00         Not Available         166,690.08           000000097909113         1         NJ         Not Available         238,400.00         Not Available         246,895.21           0000000097922835         1         IL         Not Available         274,500.00         Not Available         281,608.19           000000097958276         1         NJ         Not Available         185,000.00         Not Available         166,743.16           000000097959472         1         NY         Not Available         403,750.00         Not Available         126,176.33           000000097963151         1         CA         Not Available         403,750.00         Not Available         260,387.54           000000097986319         1         FL         Not Available         190,000.00         Not Available         177,094.14           0000000980173         1         IL         Not Available         184,000.00         Not Available         192,968.49           0000000098112634         1         NV         Not Available         196,000.00         Not Available         279,151.46           0000000098154875         1         FL         Not Available         270,000.00         Not Availa	0000000097860639	1	NY	Not Available	195,200.00	Not Available	208,218.73
000000097909113         1         NJ         Not Available         238,400.00         Not Available         246,895.21           0000000097922835         1         IL         Not Available         274,500.00         Not Available         281,608.19           0000000097958276         1         NJ         Not Available         185,000.00         Not Available         166,743.16           000000097959472         1         NY         Not Available         403,750.00         Not Available         260,387.54           000000097963151         1         CA         Not Available         190,000.00         Not Available         177,094.14           000000097986319         1         FL         Not Available         191,000.00         Not Available         179,714.02           000000098010713         1         IL         Not Available         184,000.00         Not Available         192,968.49           000000098090517         1         FL         Not Available         186,000.00         Not Available         223,286.47           000000098112634         1         NV         Not Available         196,000.00         Not Available         172,993.53           0000000098154875         1         FL         Not Available         270,000.00         Not Avai	0000000097897037	1	NJ	Not Available	237,500.00	Not Available	282,512.63
0000000097922835         1         IL         Not Available         274,500.00         Not Available         281,608.19           0000000097958276         1         NJ         Not Available         185,000.00         Not Available         166,743.16           000000097959472         1         NY         Not Available         136,000.00         Not Available         126,176.33           000000097963151         1         CA         Not Available         403,750.00         Not Available         260,387.54           000000097986319         1         FL         Not Available         190,000.00         Not Available         177,094.14           000000098010713         1         WA         Not Available         191,000.00         Not Available         179,714.02           000000098051675         1         IL         Not Available         184,000.00         Not Available         192,968.49           000000098112634         1         NV         Not Available         196,000.00         Not Available         223,286.47           000000098154875         1         FL         Not Available         270,000.00         Not Available         279,151.46           0000000098169832         1         PA         Not Available         96,300.00         Not Avail	0000000097900757	1	FL	Not Available	160,000.00	Not Available	166,690.08
0000000097958276         1         NJ         Not Available         185,000.00         Not Available         166,743.16           000000097959472         1         NY         Not Available         136,000.00         Not Available         126,176.33           000000097963151         1         CA         Not Available         403,750.00         Not Available         260,387.54           000000097986319         1         FL         Not Available         190,000.00         Not Available         177,094.14           000000098010713         1         WA         Not Available         191,000.00         Not Available         179,714.02           000000098051675         1         IL         Not Available         184,000.00         Not Available         192,968.49           000000098090517         1         FL         Not Available         186,000.00         Not Available         223,286.47           000000098112634         1         NV         Not Available         196,000.00         Not Available         172,993.53           000000098169832         1         PA         Not Available         96,300.00         Not Available         88,320.13	0000000097909113	1	NJ	Not Available	238,400.00	Not Available	246,895.21
0000000097959472         1         NY         Not Available         136,000.00         Not Available         126,176.33           000000097963151         1         CA         Not Available         403,750.00         Not Available         260,387.54           0000000097986319         1         FL         Not Available         190,000.00         Not Available         177,094.14           000000098010713         1         WA         Not Available         191,000.00         Not Available         179,714.02           000000098051675         1         IL         Not Available         184,000.00         Not Available         192,968.49           0000000098090517         1         FL         Not Available         196,000.00         Not Available         223,286.47           0000000098112634         1         NV         Not Available         196,000.00         Not Available         172,993.53           0000000098154875         1         FL         Not Available         270,000.00         Not Available         279,151.46           0000000098169832         1         PA         Not Available         96,300.00         Not Available         88,320.13	0000000097922835	1	IL	Not Available	274,500.00	Not Available	281,608.19
0000000097963151         1         CA         Not Available         403,750.00         Not Available         260,387.54           0000000097986319         1         FL         Not Available         190,000.00         Not Available         177,094.14           000000098010713         1         WA         Not Available         191,000.00         Not Available         179,714.02           0000000098051675         1         IL         Not Available         184,000.00         Not Available         192,968.49           000000098090517         1         FL         Not Available         184,000.00         Not Available         223,286.47           000000098112634         1         NV         Not Available         196,000.00         Not Available         172,993.53           0000000098154875         1         FL         Not Available         270,000.00         Not Available         279,151.46           0000000098169832         1         PA         Not Available         96,300.00         Not Available         88,320.13	0000000097958276	1	NJ	Not Available	185,000.00	Not Available	166,743.16
000000097986319         1         FL         Not Available         190,000.00         Not Available         177,094.14           0000000098010713         1         WA         Not Available         191,000.00         Not Available         179,714.02           0000000098051675         1         IL         Not Available         184,000.00         Not Available         192,968.49           0000000098090517         1         FL         Not Available         196,000.00         Not Available         223,286.47           0000000098112634         1         NV         Not Available         196,000.00         Not Available         172,993.53           0000000098154875         1         FL         Not Available         270,000.00         Not Available         279,151.46           0000000098169832         1         PA         Not Available         96,300.00         Not Available         88,320.13	0000000097959472	1	NY	Not Available	136,000.00	Not Available	126,176.33
0000000098010713         1         WA         Not Available         191,000.00         Not Available         179,714.02           0000000098051675         1         IL         Not Available         184,000.00         Not Available         192,968.49           0000000098090517         1         FL         Not Available         184,000.00         Not Available         223,286.47           0000000098112634         1         NV         Not Available         196,000.00         Not Available         172,993.53           0000000098154875         1         FL         Not Available         270,000.00         Not Available         279,151.46           0000000098169832         1         PA         Not Available         96,300.00         Not Available         88,320.13	0000000097963151	1	CA	Not Available	403,750.00	Not Available	260,387.54
000000098051675         1         IL         Not Available         184,000.00         Not Available         192,968.49           0000000098090517         1         FL         Not Available         184,000.00         Not Available         223,286.47           0000000098112634         1         NV         Not Available         196,000.00         Not Available         172,993.53           000000098154875         1         FL         Not Available         270,000.00         Not Available         279,151.46           0000000098169832         1         PA         Not Available         96,300.00         Not Available         88,320.13	0000000097986319	1	FL	Not Available	190,000.00	Not Available	177,094.14
000000098090517         1         FL         Not Available         184,000.00         Not Available         223,286.47           0000000098112634         1         NV         Not Available         196,000.00         Not Available         172,993.53           0000000098154875         1         FL         Not Available         270,000.00         Not Available         279,151.46           000000098169832         1         PA         Not Available         96,300.00         Not Available         88,320.13	0000000098010713	1	WA	Not Available	191,000.00	Not Available	179,714.02
000000098112634         1         NV         Not Available         196,000.00         Not Available         172,993.53           0000000098154875         1         FL         Not Available         270,000.00         Not Available         279,151.46           0000000098169832         1         PA         Not Available         96,300.00         Not Available         88,320.13	0000000098051675	1	IL	Not Available	184,000.00	Not Available	192,968.49
000000098154875         1         FL         Not Available         270,000.00         Not Available         279,151.46           000000098169832         1         PA         Not Available         96,300.00         Not Available         88,320.13	000000098090517	1	FL	Not Available	184,000.00	Not Available	223,286.47
000000098169832 1 PA Not Available 96,300.00 Not Available 88,320.13	0000000098112634	1	NV	Not Available	196,000.00	Not Available	172,993.53
	0000000098154875	1	FL	Not Available	270,000.00	Not Available	279,151.46
000000098219272 1 MA Not Available 258,000.00 Not Available 265,150.27	0000000098169832	1	PA	Not Available	96,300.00	Not Available	88,320.13
	0000000098219272	1	MA	Not Available	258,000.00	Not Available	265,150.27



			Series 2006-Aiv			
0000000098226152	1	NH	Not Available	213,750.00	Not Available	134,470.22
000000098268477	1	NM	Not Available	161,500.00	Not Available	160,345.39
000000098296072	1	NV	Not Available	77,000.00	Not Available	73,648.14
000000098353998	1	IA	Not Available	94,500.00	Not Available	126,828.90
000000098398753	1	WA	Not Available	179,550.00	Not Available	170,962.38
0000000098413594	1	NJ	Not Available	91,000.00	Not Available	101,086.73
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
0000000098526155	1	NJ	Not Available	232,000.00	Not Available	231,499.68
000000098764038	1	OK	Not Available	75,000.00	Not Available	67,851.93
0000000099112039	1	TX	Not Available	128,725.00	Not Available	119,537.40
0000000099471039	1	IN	Not Available	360,000.00	Not Available	348,733.89
0000000099667552	1	IN	Not Available	131,920.00	Not Available	149,807.95
000000146846563	1	FL	Not Available	96,800.00	Not Available	90,545.64
000000148098304	1	PA	Not Available	105,796.00	Not Available	100,695.39
000000148383847	1	PA	Not Available	117,800.00	Not Available	107,647.19
000000148440720	1	NY	Not Available	103,500.00	Not Available	134,733.08
000000150146447	1	SC	Not Available	92,700.00	Not Available	87,086.80
0000000150573947	1	WI	Not Available	137,000.00	Not Available	137,627.46
000000150677862	1	PA	Not Available	221,000.00	Not Available	264,320.71
0000000151001849	1	NJ	Not Available	323,000.00	Not Available	236,896.63
0000000151561420	1	FL	Not Available	80,430.00	Not Available	78,472.83
0000000151625985	1	PA	Not Available	85,950.00	Not Available	80,470.64
0000000151640786	1	NV	Not Available	221,000.00	Not Available	213,459.26
SUBTOTAL				13,977,415.00	Not Available	13,330,827.46
000000085703338	2	FL	Not Available	294,500.00	Not Available	290,353.93
0000000085729531	2	NC	Not Available	542,625.00	Not Available	610,327.08
000000085941417	2	NJ	Not Available	338,000.00	Not Available	350,738.54
000000096358635	2	FL	Not Available	282,780.00	Not Available	176,996.32
0000000097218879	2	CA	Not Available	344,000.00	Not Available	327,695.65



			COLICO ECCO AIV			
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
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
0000000097602593	2	IL	Not Available	257,600.00	Not Available	210,337.71
0000000097633275	2	NY	Not Available	433,500.00	Not Available	345,316.10
0000000097646277	2	TX	Not Available	108,000.00	Not Available	100,617.38
0000000097692396	2	MD	Not Available	607,500.00	Not Available	539,263.75
0000000097763114	2	FL	Not Available	279,900.00	Not Available	175,950.68
0000000097811673	2	MS	Not Available	198,000.00	Not Available	162,285.69
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
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
0000000098060155	2	NJ	Not Available	303,200.00	Not Available	423,929.16
000000098101116	2	FL	Not Available	224,000.00	Not Available	223,999.80
0000000098172752	2	AZ	Not Available	237,876.00	Not Available	237,833.13
0000000098252638	2	TN	Not Available	90,750.00	Not Available	88,718.92
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
0000000098453434	2	MI	Not Available	196,800.00	Not Available	175,212.30
0000000098499155	2	FL	Not Available	154,800.00	Not Available	161,786.75
0000000098536717	2	CA	Not Available	444,000.00	Not Available	276,415.48
0000000149356164	2	PA	Not Available	148,000.00	Not Available	156,445.08
0000000150595262	2	MD	Not Available	71,000.00	Not Available	66,033.41
0000000151320025 SUBTOTAL	2	FL	Not Available	151,555.00 9,166,618.00	Not Available Not Available	149,726.89 8,683,342.77
TOTALS				23,144,033.00	Not Available	22,014,170.23



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
0000000097595516	1	IL	Not Available	212,000.00	Not Available	208,991.32	Not Available
0000000085637734	1	MI	Not Available	105,400.00	Not Available	116,940.23	Not Available
0000000085888170	1	WI	Not Available	207,000.00	Not Available	191,677.59	Not Available
0000000098084510	1	FL	Not Available	112,500.00	Not Available	109,214.42	Not Available
0000000146125687	1	TX	Not Available	127,054.00	Not Available	122,289.04	Not Available
0000000098085350	1	MI	Not Available	126,650.00	Not Available	114,739.85	Not Available
0000000097343719	1	NH	Not Available	260,000.00	Not Available	275,947.28	Not Available
0000000098560873	1	IL	Not Available	99,000.00	Not Available	95,579.51	Not Available
0000000097308639	1	PA	Not Available	69,350.00	Not Available	77,218.80	Not Available
0000000098413990	1	FL	Not Available	202,000.00	Not Available	207,968.29	Not Available
0000000098127558	1	FL	Not Available	120,000.00	Not Available	116,992.37	Not Available
0000000150160786	1	ID	Not Available	175,000.00	Not Available	168,652.48	Not Available
0000000150128247	1	RI	Not Available	207,000.00	Not Available	194,496.09	Not Available
0000000098019474	1	NY	Not Available	476,000.00	Not Available	464,913.23	Not Available
0000000096882071	1	FL	Not Available	162,000.00	Not Available	158,084.03	Not Available
0000000097436596	1	IL	Not Available	150,000.00	Not Available	158,958.97	Not Available
0000000097500276	1	WA	Not Available	114,950.00	Not Available	109,064.99	Not Available
0000000099102394	1	WA	Not Available	284,750.00	Not Available	277,575.46	Not Available
0000000097798037	1	IL	Not Available	202,500.00	Not Available	189,938.66	Not Available
0000000151492006	1	LA	Not Available	137,700.00	Not Available	144,350.61	Not Available
0000000098558950 SUBTOTAL	1	MI	Not Available	61,750.00 3,612,604.00	Not Available Not Available	54,339.07 3,557,932.29	Not Available Not Available
0000000097769277	2	IL	Not Available	166,250.00	Not Available	161,936.14	Not Available
0000000098015233	2	UT	Not Available	199,019.00	Not Available	196,782.43	Not Available
0000000098192875	2	FL	Not Available	168,000.00	Not Available	139,113.06	Not Available
0000000098156631	2	NJ	Not Available	275,500.00	Not Available	288,712.94	Not Available



0000000097569230	2	FL	Not Available	312,000.00	Not Available	294,352.45	Not Available
0000000097925754	2	NY	Not Available	368,800.00	Not Available	360,060.33	Not Available
0000000097392799	2	CA	Not Available	450,500.00	Not Available	454,493.76	Not Available
0000000098793037	2	TX	Not Available	68,000.00	Not Available	64,566.75	Not Available
0000000097443550	2	AZ	Not Available	135,000.00	Not Available	122,545.59	Not Available
0000000097460075 SUBTOTAL	2	NJ	Not Available	268,000.00 2,411,069.00	Not Available Not Available	249,433.11 2,331,996.56	Not Available Not Available
TOTALS				6,023,673.00	Not Available	5,889,928.85	Not Available