Citigroup Mortgage Loan Trust Inc.
Asset-Backed Pass-Through Certificates, Series 2006-HE2

CONTACT INFORMATION

Depositor	Citigroup Mortgage Loan Trust Inc.
	JPMorgan Chase Bank
Servicers	American Home Mortgage Servicing, Inc.
	Wells Fargo Bank, N.A.
Credit Risk Manager	Clayton Fixed Income Services Inc.
Securities Administrator	Citibank, N.A.

CONTENTS

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Citigroup Mortgage Loan Trust Inc.
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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)	Balance Change (10)	Realized Loss (11)	Current Principal Balance (12)=(3-8+10-11)
A1	308,258,000.00	1,482,564.35	2.544380%	30 / 360	06/25 - 07/24	3,143.51	609,740.92	612,884.43	0.00	0.00	872,823.43
A2A	157,251,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
A2B	28,079,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
A2C	48,795,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
A2D	19,619,000.00	12,313,308.25	2.644380%	30 / 360	06/25 - 07/24	27,134.22	104,052.05	131,186.27	0.00	0.00	12,209,256.20
M1	26,489,000.00	26,489,000.00	2.694380%	30 / 360	06/25 - 07/24	59,476.19	0.00	59,476.19	0.00	0.00	26,489,000.00
M2	24,699,000.00	24,699,000.00	2.704380%	30 / 360	06/25 - 07/24	55,662.90	0.00	55,662.90	0.00	0.00	24,699,000.00
M3	15,034,000.00	15,034,000.00	2.724380%	30 / 360	06/25 - 07/24	34,131.94	0.00	34,131.94	0.00	0.00	15,034,000.00
M4	12,529,000.00	12,529,000.00	2.784380%	30 / 360	06/25 - 07/24	29,071.25	0.00	29,071.25	0.00	0.00	12,529,000.00
M5	12,529,000.00	1,722,994.83	2.814380%	30 / 360	06/25 - 07/24	4,040.97	0.00	4,040.97	0.00	(4,162.34)	1,727,157.17
M6	11,455,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
M7	9,665,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
M8	7,159,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
M9	9,307,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
M10	8,949,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
P	100.00	100.00	0.000000%	30 / 360	-	0.00	0.00	0.00	0.00	0.00	100.00
CE	16,107,971.81	186,731.77		30 / 360	06/01 - 06/30	0.00	0.00	0.00	0.00	17,010.80	169,720.97
R	0.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
RX	0.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
Totals	715,925,071.81	94,456,699.20				212,660.98	713,792.97	926,453.95	0.00	12,848.46	93,730,057.77

Citigroup Mortgage Loan Trust Inc.
Asset-Backed Pass-Through Certificates, Series 2006-HE2

Distribution Summary (Factors)

PER $1,000 OF ORIGINAL BALANCE

Class	CUSIP(s)	Record Date	Prior Principal Balance (3/2 x 1000)	Interest Distributed (7/2 x 1000)	Principal Distributed (8/2 x 1000)	Total Distributed (9/2 x 1000)	Balance Change (10/2 x 1000)	Realized Loss (11/2 x 1000)	Current Principal Balance (12/2 x 1000)
A1	17309LAA3	7/24/2019	4.809492	0.010198	1.978021	1.988219	0.000000	0.000000	2.831470
A2A	17309LAB1	7/24/2019	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
A2B	17309LAC9	7/24/2019	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
A2C	17309LAD7	7/24/2019	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
A2D	17309LAE5	7/24/2019	627.621604	1.383058	5.303637	6.686695	0.000000	0.000000	622.317967
M1	17309LAF2	7/24/2019	1,000.000000	2.245317	0.000000	2.245317	0.000000	0.000000	1,000.000000
M2	17309LAG0	7/24/2019	1,000.000000	2.253650	0.000000	2.253650	0.000000	0.000000	1,000.000000
M3	17309LAH8	7/24/2019	1,000.000000	2.270317	0.000000	2.270317	0.000000	0.000000	1,000.000000
M4	17309LAJ4	7/24/2019	1,000.000000	2.320317	0.000000	2.320317	0.000000	0.000000	1,000.000000
M5	17309LAK1	7/24/2019	137.520539	0.322529	0.000000	0.322529	0.000000	-0.332216	137.852755
M6	17309LAL9	7/24/2019	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M7	17309LAM7	7/24/2019	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M8	17309LAN5	7/24/2019	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M9	17309LAP0	7/24/2019	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M10	17309LAQ8	7/24/2019	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
P	17309LAR6	6/28/2019	1,000.000000	0.000000	0.000000	0.000000	0.000000	0.000000	1,000.000000
CE	17309LAS4	6/28/2019	11.592507	0.000000	0.000000	0.000000	0.000000	1.056049	10.536458
R	17309LAT2	6/28/2019	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
RX	17309LAU9	6/28/2019	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-HE2

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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	1,482,564.35	2.544380%	2.406000%	30 / 360	3,143.51	0.00	0.00	0.00	3,143.51	0.00	3,143.51	0.00
A2A	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A2B	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A2C	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A2D	12,313,308.25	2.644380%	2.506000%	30 / 360	27,134.22	0.00	0.00	0.00	27,134.22	0.00	27,134.22	0.00
M1	26,489,000.00	2.694380%	2.556000%	30 / 360	59,476.19	0.00	0.00	0.00	59,476.19	0.00	59,476.19	0.00
M2	24,699,000.00	2.704380%	2.566000%	30 / 360	55,662.90	0.00	0.00	0.00	55,662.90	0.00	55,662.90	0.00
M3	15,034,000.00	2.724380%	2.586000%	30 / 360	34,131.94	0.00	0.00	0.00	34,131.94	0.00	34,131.94	0.00
M4	12,529,000.00	2.784380%	2.646000%	30 / 360	29,071.25	0.00	0.00	0.00	29,071.25	0.00	29,071.25	0.00
M5	1,722,994.83	2.814380%	2.676000%	30 / 360	4,040.97	0.00	0.00	0.00	4,040.97	0.00	4,040.97	0.00
M6	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M7	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M8	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M9	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M10	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	100.00	0.000000%	-	30 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CE	186,731.77		-	30 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RX	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Totals	94,456,699.20				212,660.98	0.00	0.00	0.00	212,660.98	0.00	212,660.98	0.00

Citigroup Mortgage Loan Trust Inc.
Asset-Backed Pass-Through Certificates, Series 2006-HE2

Principal Distribution Detail

DISTRIBUTION IN DOLLARS

Class (1)	Original Balance (2)	Prior Principal Balance (3)	Scheduled Principal Distribution (4)	Unscheduled Principal Distribution (5)	Balance Change (6)	Current Realized Losses (7)	Current Principal Recoveries (8)	Current Principal Balance (9)=(3)-(4)-(5)+(6)-(7)+(8)	Cumulative Realized Losses (10)	Original Class (%) (11)	Current Class (%) (12)	Original Credit Support (13)	Current Credit Support (14)
A1	308,258,000.00	1,482,564.35	115,484.97	494,255.95	0.00	0.00	0.00	872,823.43	0.00	43.06%	0.93%	21.50%	86.04%
A2A	157,251,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	21.96%	0.00%	21.50%	N/A
A2B	28,079,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3.92%	0.00%	21.50%	N/A
A2C	48,795,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6.82%	0.00%	21.50%	N/A
A2D	19,619,000.00	12,313,308.25	74,346.23	29,705.82	0.00	0.00	0.00	12,209,256.20	0.00	2.74%	13.03%	21.50%	86.04%
M1	26,489,000.00	26,489,000.00	0.00	0.00	0.00	0.00	0.00	26,489,000.00	0.00	3.70%	28.26%	17.80%	57.78%
M2	24,699,000.00	24,699,000.00	0.00	0.00	0.00	0.00	0.00	24,699,000.00	0.00	3.45%	26.35%	14.35%	31.43%
M3	15,034,000.00	15,034,000.00	0.00	0.00	0.00	0.00	0.00	15,034,000.00	0.00	2.10%	16.04%	12.25%	15.39%
M4	12,529,000.00	12,529,000.00	0.00	0.00	0.00	0.00	0.00	12,529,000.00	0.00	1.75%	13.37%	10.50%	2.02%
M5	12,529,000.00	1,722,994.83	0.00	0.00	0.00	(4,162.34)	0.00	1,727,157.17	10,801,842.83	1.75%	1.84%	8.75%	0.18%
M6	11,455,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,455,000.00	1.60%	0.00%	7.15%	N/A
M7	9,665,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,665,000.00	1.35%	0.00%	5.80%	N/A
M8	7,159,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,159,000.00	1.00%	0.00%	4.80%	N/A
M9	9,307,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,307,000.00	1.30%	0.00%	3.50%	N/A
M10	8,949,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,949,000.00	1.25%	0.00%	2.25%	N/A
CE	16,107,971.81	186,731.77	0.00	0.00	0.00	17,010.80	0.00	169,720.97	15,938,593.22	2.25%	0.18%	0.00%	0.00%
Totals	715,924,971.81	94,456,599.20	189,831.20	523,961.77	0.00	12,848.46	0.00	93,729,957.77	73,275,436.05	100%	100%		

Citigroup Mortgage Loan Trust Inc.
Asset-Backed Pass-Through Certificates, Series 2006-HE2

Reconciliation Detail

SOURCE OF FUNDS

Interest Funds Available		
Scheduled Interest	336,278.67	
Uncompensated PPIS	0.00	
Relief Act Interest Shortfall	0.00	
Interest Adjustments	39,593.15	
Realized Loss in Excess of Principal Balance	(5,837.15)	
Total Interest Funds Available:		370,034.67
Principal Funds Available		
Scheduled Principal	189,831.20	
Curtailments	40,540.88	
Principal Prepayments	360,075.09	
Net Liquidation Proceeds	0.00	
Repurchased Principal	0.00	
Nonrecoverable Principal Advance	0.00	
(Trailing Loss)/Recovery	4,162.34	
Total Principal Funds Available:		594,609.51
Other Funds Available		
Cap Contract Amount	0.00	
Prepayment Charges	0.00	
Other Charges	0.00	
Total Other Funds Available:		0.00
Total Funds Available		**964,644.18**

ALLOCATION OF FUNDS

Scheduled Fees		
Servicing Fee	37,008.78	
Credit Risk Manager Fee	1,180.71	
Other Fees	0.00	
Total Scheduled Fees:		38,189.49
Additional Fees, Expenses, etc.		
Extraordinary Trust Fund Expenses	0.74	
Other Expenses	0.00	
Total Additional Fees, Expenses, etc.:		0.74
Distributions		
Interest Distribution	212,660.98	
Principal Distribution	713,792.97	
Total Distributions:		926,453.95
Total Funds Allocated		**964,644.18**

Citigroup Mortgage Loan Trust Inc.
Asset-Backed Pass-Through Certificates, Series 2006-HE2

Collateral Summary

GROUP 1

ASSET CHARACTERISTICS

	Cut-Off	Beginning	Ending	Delta or % of Orig
Aggregate Stated Principal Balance	392,684,818.07	55,046,101.10	54,405,648.53	13.85%
Aggregate Actual Principal Balance	392,684,818.07	56,376,893.01	55,739,995.75	14.19%
Loan Count	2,612	483	479	2,133
Weighted Average Coupon Rate (WAC)	8.463858%	4.606196%	Not Available	Not Available
Net Weighted Average Coupon Rate (Net WAC)	7.948858%	4.091196%	Not Available	Not Available
Weighted Average Remaining Term (WART in months)	350	198	197	152

AVAILABLE PRINCIPAL

Scheduled Principal	115,484.97
Curtailments	28,698.25
Principal Prepayments	360,075.09
Net Liquidation Proceeds	0.00
Repurchased Principal	0.00
(Trailing Loss) / Income	3,672.93
Nonrecoverable Principal Advance	0.00
TOTAL AVAILABLE PRINCIPAL	**507,931.24**

Realized Loss Summary

Current Realized Losses	136,194.26
Current Bankruptcy Losses	0.00
Trailing Losses / (Gains)	(3,672.93)
Realized Loss in Excess of Liquidated Loan Balances	5,837.15
Cumulative Realized Losses	*93,555,104.14*

AVAILABLE INTEREST

Scheduled Interest		196,828.74
Interest Adjustments		43,414.25
Less:	Servicing Fee	21,467.36
	Credit Risk Manager Fee	688.04
	Uncompensated PPIS	0.00
	Relief Act Interest Shortfall	0.00
	Realized Loss in Excess of Liquidated Loan Balance	5,837.15
TOTAL AVAILABLE INTEREST		**212,250.44**

Citigroup Mortgage Loan Trust Inc.
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Collateral Summary

GROUP 2

ASSET CHARACTERISTICS

	Cut-Off	Beginning	Ending	Delta or % of Orig
Aggregate Stated Principal Balance	323,240,253.66	39,410,598.12	39,324,409.26	12.17%
Aggregate Actual Principal Balance	323,240,253.66	40,196,949.33	40,114,261.07	12.41%
Loan Count	1,652	253	253	1,399
Weighted Average Coupon Rate (WAC)	8.224507%	4.564707%	Not Available	Not Available
Net Weighted Average Coupon Rate (Net WAC)	7.709507%	4.049707%	Not Available	Not Available
Weighted Average Remaining Term (WART in months)	345	199	198	147

AVAILABLE PRINCIPAL

Scheduled Principal	74,346.23
Curtailments	11,842.63
Principal Prepayments	0.00
Net Liquidation Proceeds	0.00
Repurchased Principal	0.00
(Trailing Loss) / Income	489.41
Nonrecoverable Principal Advance	0.00
TOTAL AVAILABLE PRINCIPAL	**86,678.27**

Realized Loss Summary

Current Realized Losses	0.00
Current Bankruptcy Losses	0.00
Trailing Losses / (Gains)	(489.41)
Realized Loss in Excess of Liquidated Loan Balances	0.00
Cumulative Realized Losses	*98,154,931.07*

AVAILABLE INTEREST

Scheduled Interest		139,449.93
Interest Adjustments		(3,821.10)
Less:	Servicing Fee	15,541.42
	Credit Risk Manager Fee	492.67
	Uncompensated PPIS	0.00
	Relief Act Interest Shortfall	0.00
	Realized Loss in Excess of Liquidated Loan Balance	0.00
TOTAL AVAILABLE INTEREST		**119,594.74**

Citigroup Mortgage Loan Trust Inc.
Asset-Backed Pass-Through Certificates, Series 2006-HE2

Collateral Summary

TOTAL

ASSET CHARACTERISTICS

	Cut-Off	Beginning	Ending	Delta or % of Orig
Aggregate Stated Principal Balance	715,925,071.73	94,456,699.22	93,730,057.79	13.09%
Aggregate Actual Principal Balance	715,925,071.73	96,573,842.34	95,854,256.82	13.39%
Loan Count	4,264	736	732	3,532
Weighted Average Coupon Rate (WAC)	8.355789%	4.588885%	Not Available	Not Available
Net Weighted Average Coupon Rate (Net WAC)	7.855789%	4.073885%	Not Available	Not Available
Weighted Average Remaining Term (WART in months)	360	199	198	162

AVAILABLE PRINCIPAL

Scheduled Principal	189,831.20
Curtailments	40,540.88
Principal Prepayments	360,075.09
Net Liquidation Proceeds	0.00
Repurchased Principal	0.00
(Trailing Loss) / Income	4,162.34
Nonrecoverable Principal Advance	0.00
TOTAL AVAILABLE PRINCIPAL	**594,609.51**

Realized Loss Summary

Current Realized Losses	136,194.26
Current Bankruptcy Losses	0.00
Trailing Losses / (Gains)	(4,162.34)
Realized Loss in Excess of Liquidated Loan Balances	5,837.15
Cumulative Realized Losses	*191,710,035.21*

AVAILABLE INTEREST

Scheduled Interest		336,278.67
Interest Adjustments		39,593.15
Less:	Servicing Fee	37,008.78
	Credit Risk Manager Fee	1,180.71
	Uncompensated PPIS	0.00
	Relief Act Interest Shortfall	0.00
	Realized Loss in Excess of Liquidated Loan Balance	5,837.15
TOTAL AVAILABLE INTEREST		**331,845.18**

Citigroup Mortgage Loan Trust Inc.
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Delinquency Information

GROUP 1

	30-59 Days	60-89 Days	90+ Days	Totals
Delinquency				
Scheduled Principal Balance	2,323,455.90	1,225,921.16	3,071,151.77	6,620,528.83
Percentage of Total Pool Balance	4.2706%	2.2533%	5.6449%	12.1688%
Number of Loans	18	8	23	49
Percentage of Total Loans	3.7578%	1.6701%	4.8017%	10.2296%
Bankruptcy				
Scheduled Principal Balance	101,753.47	299,741.68	1,278,423.79	1,679,918.94
Percentage of Total Pool Balance	0.1870%	0.5509%	2.3498%	3.0878%
Number of Loans	1	1	8	10
Percentage of Total Loans	0.2088%	0.2088%	1.6701%	2.0877%
Foreclosure				
Scheduled Principal Balance	0.00	0.00	1,022,931.44	1,022,931.44
Percentage of Total Pool Balance	0.0000%	0.0000%	1.8802%	1.8802%
Number of Loans	0	0	9	9
Percentage of Total Loans	0.0000%	0.0000%	1.8789%	1.8789%
REO				
Scheduled Principal Balance	0.00	0.00	821,741.64	821,741.64
Percentage of Total Pool Balance	0.0000%	0.0000%	1.5104%	1.5104%
Number of Loans	0	0	7	7
Percentage of Total Loans	0.0000%	0.0000%	1.4614%	1.4614%
Total				
Scheduled Principal Balance	2,425,209.37	1,525,662.84	6,194,248.64	10,145,120.85
Percentage of Total Pool Balance	4.4576%	2.8042%	11.3853%	18.6472%
Number of Loans	19	9	47	75
Percentage of Total Loans	3.9666%	1.8789%	9.8121%	15.6576%

Principal and Interest Advance Required and Received	186,362.86

Citigroup Mortgage Loan Trust Inc.
Asset-Backed Pass-Through Certificates, Series 2006-HE2

Delinquency Information

GROUP 2

	Less Than 30 Days	30-59 Days	60-89 Days	90+ Days	Totals
Delinquency					
Scheduled Principal Balance		1,145,014.12	401,230.56	1,498,943.62	3,045,188.30
Percentage of Total Pool Balance		2.9117%	1.0203%	3.8117%	7.7438%
Number of Loans		7	3	7	17
Percentage of Total Loans		2.7668%	1.1858%	2.7668%	6.7194%
Bankruptcy					
Scheduled Principal Balance	103,874.38	148,274.56	0.00	179,709.84	431,858.78
Percentage of Total Pool Balance	0.2641%	0.3771%	0.0000%	0.4570%	1.0982%
Number of Loans	1	1	0	3	5
Percentage of Total Loans	0.3953%	0.3953%	0.0000%	1.1858%	1.9763%
Foreclosure					
Scheduled Principal Balance		0.00	0.00	1,997,220.68	1,997,220.68
Percentage of Total Pool Balance		0.0000%	0.0000%	5.0788%	5.0788%
Number of Loans		0	0	8	8
Percentage of Total Loans		0.0000%	0.0000%	3.1621%	3.1621%
REO					
Scheduled Principal Balance		0.00	0.00	192,958.05	192,958.05
Percentage of Total Pool Balance		0.0000%	0.0000%	0.4907%	0.4907%
Number of Loans		0	0	2	2
Percentage of Total Loans		0.0000%	0.0000%	0.7905%	0.7905%
Total					
Scheduled Principal Balance	103,874.38	1,293,288.68	401,230.56	3,868,832.19	5,667,225.81
Percentage of Total Pool Balance	0.2641%	3.2888%	1.0203%	9.8382%	14.4115%
Number of Loans	1	8	3	20	32
Percentage of Total Loans	0.3953%	3.1621%	1.1858%	7.9051%	12.6482%

Principal and Interest Advance Required and Received	144,931.59

Citigroup Mortgage Loan Trust Inc.
Asset-Backed Pass-Through Certificates, Series 2006-HE2

Delinquency Information

GROUP TOTALS

	Less Than 30 Days	30-59 Days	60-89 Days	90+ Days	Totals
Delinquency					
Scheduled Principal Balance		3,468,470.02	1,627,151.72	4,570,095.39	9,665,717.13
Percentage of Total Pool Balance		3.7005%	1.7360%	4.8758%	10.3123%
Number of Loans		25	11	30	66
Percentage of Total Loans		3.4153%	1.5027%	4.0984%	9.0164%
Bankruptcy					
Scheduled Principal Balance	103,874.38	250,028.03	299,741.68	1,458,133.63	2,111,777.72
Percentage of Total Pool Balance	0.1108%	0.2668%	0.3198%	1.5557%	2.2530%
Number of Loans	1	2	1	11	15
Percentage of Total Loans	0.1366%	0.2732%	0.1366%	1.5027%	2.0492%
Foreclosure					
Scheduled Principal Balance		0.00	0.00	3,020,152.12	3,020,152.12
Percentage of Total Pool Balance		0.0000%	0.0000%	3.2222%	3.2222%
Number of Loans		0	0	17	17
Percentage of Total Loans		0.0000%	0.0000%	2.3224%	2.3224%
REO					
Scheduled Principal Balance		0.00	0.00	1,014,699.69	1,014,699.69
Percentage of Total Pool Balance		0.0000%	0.0000%	1.0826%	1.0826%
Number of Loans		0	0	9	9
Percentage of Total Loans		0.0000%	0.0000%	1.2295%	1.2295%
Total					
Scheduled Principal Balance	103,874.38	3,718,498.05	1,926,893.40	10,063,080.83	15,812,346.66
Percentage of Total Pool Balance	0.1108%	3.9672%	2.0558%	10.7362%	16.8701%
Number of Loans	1	27	12	67	107
Percentage of Total Loans	0.1366%	3.6885%	1.6393%	9.1530%	14.6175%

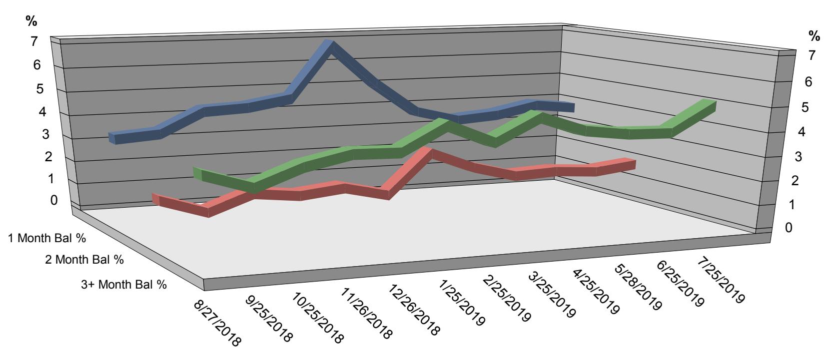
Principal and Interest Advance Required and Received	331,294.45

Citigroup Mortgage Loan Trust Inc.
Asset-Backed Pass-Through Certificates, Series 2006-HE2

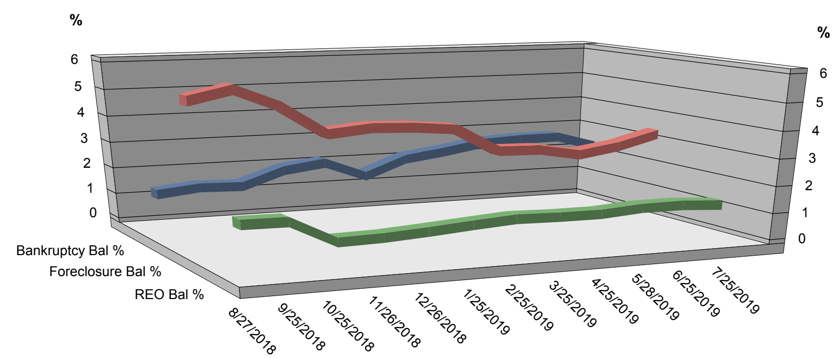
Historical Delinquency Information

Distribution Date	1 Month Balance	1 Month Cnt	2 Month Balance	2 Month Cnt	3 + Month Balance	3 + Month Cnt	Bankruptcy Balance	Bankruptcy Cnt	Foreclosure Balance	Foreclosure Cnt	REO Balance	REO Cnt	Total Balance	Total Cnt
07/2019	3,468,470 3.700%	25 3.4%	1,627,152 1.736%	11 1.5%	4,570,095 4.876%	30 4.1%	2,111,778 2.253%	15 2.0%	3,020,152 3.222%	17 2.3%	1,014,700 1.083%	9 1.2%	15,812,347 16.870%	107 14.6%
06/2019	3,683,388 3.900%	28 3.8%	1,440,235 1.525%	10 1.4%	3,651,815 3.866%	23 3.1%	2,536,089 2.685%	15 2.0%	2,663,308 2.820%	18 2.4%	1,111,840 1.177%	9 1.2%	15,086,675 15.972%	103 14.0%
05/2019	3,369,361 3.535%	21 2.8%	1,569,038 1.646%	13 1.8%	3,724,100 3.907%	23 3.1%	2,539,468 2.664%	15 2.0%	2,469,525 2.591%	16 2.2%	1,112,757 1.167%	9 1.2%	14,784,248 15.510%	97 13.1%
04/2019	3,267,287 3.395%	24 3.2%	1,501,337 1.560%	11 1.5%	3,973,394 4.128%	25 3.4%	2,489,446 2.586%	15 2.0%	2,747,322 2.854%	18 2.4%	1,017,169 1.057%	8 1.1%	14,995,956 15.581%	101 13.6%
03/2019	3,727,287 3.850%	23 3.1%	1,971,064 2.036%	13 1.7%	4,607,200 4.759%	32 4.3%	2,242,419 2.316%	13 1.7%	2,801,598 2.894%	16 2.1%	1,024,711 1.059%	9 1.2%	16,374,279 16.914%	106 14.2%
02/2019	5,049,052 5.188%	32 4.2%	2,685,296 2.759%	21 2.8%	3,754,593 3.858%	25 3.3%	2,047,449 2.104%	14 1.9%	3,679,493 3.781%	19 2.5%	1,063,012 1.092%	10 1.3%	18,278,895 18.783%	121 16.1%
01/2019	6,725,579 6.860%	40 5.3%	1,044,550 1.065%	11 1.5%	4,534,739 4.625%	30 4.0%	1,483,756 1.513%	12 1.6%	3,836,712 3.913%	18 2.4%	960,885 0.980%	9 1.2%	18,586,221 18.958%	120 15.8%
12/2018	4,603,779 4.664%	28 3.7%	1,479,571 1.499%	12 1.6%	3,625,335 3.672%	27 3.5%	2,100,120 2.127%	14 1.8%	3,926,909 3.978%	17 2.2%	842,972 0.854%	8 1.0%	16,578,686 16.794%	106 13.9%
11/2018	4,334,219 4.362%	28 3.7%	1,289,069 1.297%	9 1.2%	3,693,033 3.717%	24 3.1%	1,906,428 1.919%	13 1.7%	3,806,111 3.830%	19 2.5%	744,934 0.750%	7 0.9%	15,773,793 15.874%	100 13.1%
10/2018	4,278,494 4.275%	26 3.4%	1,505,047 1.504%	10 1.3%	3,330,904 3.328%	27 3.5%	1,387,993 1.387%	12 1.6%	4,873,935 4.870%	21 2.7%	717,303 0.717%	6 0.8%	16,093,675 16.079%	102 13.2%
09/2018	3,463,497 3.416%	20 2.6%	856,531 0.845%	8 1.0%	2,691,014 2.654%	24 3.1%	1,455,575 1.436%	12 1.5%	5,599,593 5.523%	24 3.1%	1,566,464 1.545%	10 1.3%	15,632,675 15.418%	98 12.6%
08/2018	3,377,172 3.289%	23 2.9%	1,506,096 1.467%	11 1.4%	3,355,465 3.268%	25 3.2%	1,304,382 1.270%	10 1.3%	5,329,548 5.190%	26 3.3%	1,598,289 1.557%	12 1.5%	16,470,952 16.041%	107 13.6%

Historical One, Two, and Three-Plus Month Trend



Historical BK, FC, and REO Trend



Citigroup Mortgage Loan Trust Inc.
Asset-Backed Pass-Through Certificates, Series 2006-HE2

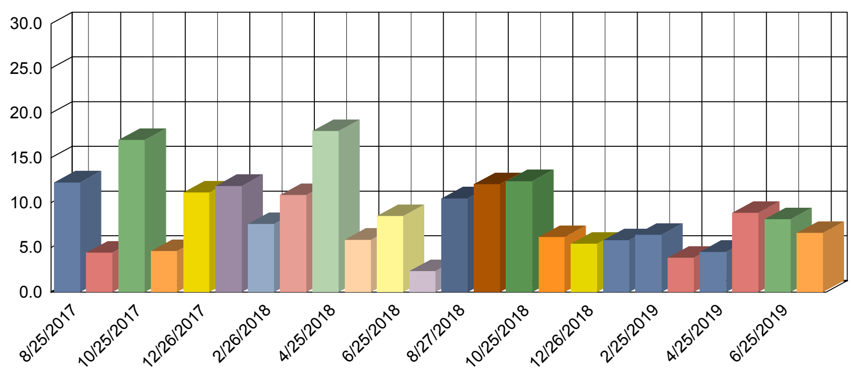
Standard Prepayment and Default Information

Payment Date	Wtd. Avg. Age (Months)	Current Collateral Balance	Scheduled Principal	Unscheduled Principal	Liquidation Principal	SMM	CPR	PSA	MDR	CDR	SDA
25-Jul-2019	159.46	93,730,057.79	189,831.20	536,810.23	136,194.26	0.569%	6.623%	110%	0.144%	1.717%	29%
25-Jun-2019	158.46	94,456,699.22	189,835.11	672,004.09	0.00	0.706%	8.155%	136%	0.000%	0.000%	0%
28-May-2019	157.46	95,318,538.42	190,387.87	738,869.71	174,317.57	0.769%	8.850%	147%	0.181%	2.152%	36%
25-Apr-2019	156.45	96,247,796.00	189,445.43	370,110.08	351,094.15	0.383%	4.501%	75%	0.363%	4.266%	71%
25-Mar-2019	155.45	96,807,351.51	191,261.71	315,887.60	38,777.77	0.325%	3.834%	64%	0.040%	0.477%	8%
25-Feb-2019	154.45	97,314,500.82	188,614.92	537,860.88	0.00	0.550%	6.400%	107%	0.000%	0.000%	0%
25-Jan-2019	153.44	98,040,976.62	188,521.54	489,576.26	0.00	0.497%	5.802%	97%	0.000%	0.000%	0%
26-Dec-2018	152.44	98,719,074.42	191,194.34	458,195.89	0.00	0.462%	5.405%	90%	0.000%	0.000%	0%
26-Nov-2018	151.44	99,368,464.65	193,616.31	527,027.50	120,696.24	0.528%	6.150%	103%	0.121%	1.438%	24%
25-Oct-2018	150.44	100,089,108.46	192,853.00	1,110,407.64	849,067.67	1.097%	12.401%	207%	0.837%	9.599%	160%
25-Sep-2018	149.45	101,392,369.10	194,704.41	1,092,000.69	570,199.68	1.066%	12.063%	201%	0.555%	6.464%	108%
27-Aug-2018	148.47	102,679,074.20	197,490.41	951,448.79	200,333.76	0.918%	10.478%	175%	0.193%	2.291%	38%

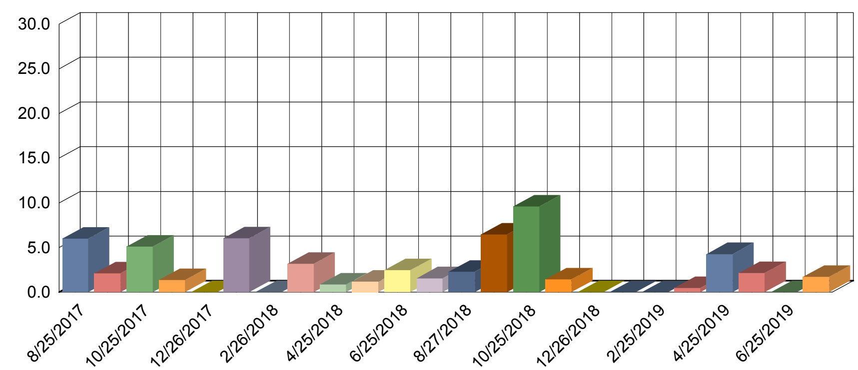
SMM (Single Month Mortality) = (Beginning Balance - Ending Balance - Scheduled Principal) / (Beginning Balance - Scheduled Principal)
CPR (Constant Prepayment Rate) = 1 - ((1-SMM)^12)
PSA (Public Securities Association) = CPR / (min(.2% * Age, 6%))

MDR (Monthly Default Rate) = Beginning Balance of Liquidated Asset / Total Beginning Balance
CDR (Conditional Default Rate) = 1 - ((1-MDR)^12)
SDA (Standard Default Assumption) = CDR / (min(.2% * Age, 6%))

CPR



CDR



Citigroup Mortgage Loan Trust Inc.
Asset-Backed Pass-Through Certificates, Series 2006-HE2

Credit Enhancement

Overcollateralization and Trigger Information

Overcollateralization Target Amount		**4,217,852.60**	**4.5000%**
Beginning Overcollateralization Amount		**186,731.79**	
Overcollateralization Decrease due to Realized Losses		(132,031.92)	
Overcollateralization Deficiency Amount	4,031,120.81		
Amount Available for Overcollateralization Increase	119,183.46		
Overcollateralization Increase Amount		119,183.46	
Excess Overcollateralization Amount	0.00		
Principal Available for Overcollateralization Reduction	594,609.51		
Overcollateralization Reduction Amount		0.00	
Current Overcollateralization		**169,720.99**	**0.1811%**
Senior Enhancement Percentage			**86.0428%**

Are Stepdown Principal Distributions allowed this month? *(Has the Stepdown Date occured and there are no Trigger Events in effect?)*			**No**
Has the Stepdown Date Occured? *(Has the 3rd anniversary Distribution Date occurred or does the Senior Enhancement Percentage equal or exceed the target percentage?)*		**Yes**	
3rd Anniversary Distribution Date	25-Sep-2009		
Senior Enhancement Percentage	86.0428%		
Senior Enhancement Target Percentage	43.0000%		
Is A Trigger Event in effect? *(Is a Delinquency Trigger Event in effect or is a Cumulative Realized Loss Trigger in effect?)*		**Yes**	
Is A Delinquency Trigger Event in effect? *(Does the Delinquency Percentage exceed the target percentage?)*	No		
Delinquency Percentage	12.7920%		
Target Percentage (37.20% of the Senior Enhancement Percentage)	32.0079%		
Is A Cumulative Realized Loss Trigger Event in effect? *(Does the Cumulative Loss Percentage exceed the target percentage?)*	Yes		
Cumulative Loss Percentage	26.7779%		
Target Percentage	1.6000%		

Citigroup Mortgage Loan Trust Inc.
Asset-Backed Pass-Through Certificates, Series 2006-HE2

Waterfall Detail

DISTRIBUTIONS	Amount Distributed	Remaining Available Funds
Group I Interest Remittance Amount		212,250.01
Class of Group I Certificates, the Senior Interest Distribution Amount	(3,143.51)	209,106.50
Group II Interest Remittance Amount		119,594.43
Class of Group II Certificates, the Senior Interest Distribution Amount	(27,134.22)	92,460.21
Group I & II Interest Remittance Amount		301,566.71
Class M-1 Interest Distribution Amount	(59,476.19)	242,090.52
Class M-2 Interest Distribution Amount	(55,662.90)	186,427.62
Class M-3 Interest Distribution Amount	(34,131.94)	152,295.68
Class M-4 Interest Distribution Amount	(29,071.25)	123,224.43
Class M-5 Interest Distribution Amount	(4,040.97)	119,183.46
Class M-6 Interest Distribution Amount	0.00	119,183.46
Class M-7 Interest Distribution Amount	0.00	119,183.46
Class M-8 Interest Distribution Amount	0.00	119,183.46
Class M-9 Interest Distribution Amount	0.00	119,183.46
Class M-10 Interest Distribution Amount	0.00	119,183.46
Group I Principal Distribution Amount		507,931.24
Class A-1, the Group I Senior Principal Distribution Amount	(507,931.24)	0.00
Group II Principal Distribution Amount		86,678.27
Class A-2A, the Group II Senior Principal Distribution Amount	0.00	86,678.27
Class A-2B, the Group II Senior Principal Distribution Amount	0.00	86,678.27
Class A-2C, the Group II Senior Principal Distribution Amount	0.00	86,678.27
Class A-2D, the Group II Senior Principal Distribution Amount	(86,678.27)	0.00
Group I & II Principal Distribution Amount		0.00
Class M-1 Principal Distribution Amount	0.00	0.00
Class M-2 Principal Distribution Amount	0.00	0.00
Class M-3 Principal Distribution Amount	0.00	0.00
Class M-4 Principal Distribution Amount	0.00	0.00

Citigroup Mortgage Loan Trust Inc.
Asset-Backed Pass-Through Certificates, Series 2006-HE2

Waterfall Detail

DISTRIBUTIONS	Amount Distributed	Remaining Available Funds
Class M-5 Principal Distribution Amount	0.00	0.00
Class M-6 Principal Distribution Amount	0.00	0.00
Class M-7 Principal Distribution Amount	0.00	0.00
Class M-8 Principal Distribution Amount	0.00	0.00
Class M-9 Principal Distribution Amount	0.00	0.00
Class M-10 Principal Distribution Amount	0.00	0.00
Net Monthly Excess Cashflow		119,183.46
Group I Principal Distribution Amount to increase Overcollateralization	(101,809.68)	17,373.78
Group II Principal Distribution Amount to increase Overcollateralization	(17,373.78)	0.00
To the Holders of the Mezzanine Certificates an amount equal to the Interest Carryforward Amount	0.00	0.00
To the Holders of the Mezzanine Certificates an amount equal to the Allocated Realized Loss Amount	0.00	0.00
Net WAC Rate Carryover Amounts for the Floating Rate Certificates	0.00	0.00
Class CE Interest Distribution Amount and any Overcollateralization Reduction Amount	0.00	0.00
Class CE any remaining amounts in reduction of the Certificate Principal Balance	0.00	0.00
Remaining to the Holders of the Class R Certificates	0.00	0.00
Group I & II Prepayment Premiums		0.00
Group I Class P Prepayment Premiums and Servicer Prepayment Premium Payment Amounts	0.00	0.00
Group II Class P Prepayment Premiums and Servicer Prepayment Premium Payment Amounts	0.00	0.00
Distribution of Class P outstanding Certificate Principal Balance	0.00	0.00

Citigroup Mortgage Loan Trust Inc.
Asset-Backed Pass-Through Certificates, Series 2006-HE2

Other Information

Interest Rate Cap Contract Information	
Amount Paid	0.00
Next Amount to be Paid	0.00
Servicing Compensation	
Ameriquest Mortgage Company aggregate servicing fees	27,642.77
JP Morgan Chase Bank aggregate servicing fees	3,396.61
Wells Fargo Bank aggregate servicing fees	5,969.40
Net WAC Rate Carryover Reserve Information	
Beginning Balance	0.00
Add: Deposits	0.00
Less: Withdrawals	0.00
Ending Balance	0.00

Citigroup Mortgage Loan Trust Inc.
Asset-Backed Pass-Through Certificates, Series 2006-HE2

Other Information

Net WAC Rate Carryover Amounts 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
A-2D 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

Net WAC Rate Carryover remaining unpaid on 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
A-2D 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

Rate Reset Information

Current LIBOR	2.404380%
Next LIBOR	2.266000%

Citigroup Mortgage Loan Trust Inc.
Asset-Backed Pass-Through Certificates, Series 2006-HE2

Liquidation / Loss Detail

Loan Number	Loss Type	Most Recent Loan Status	Most Recent Next Due Date	Cutoff Principal Balance	Prior Unpaid Principal Balance	Prior Scheduled Principal Balance	Current Realized Loss Amount	Subsequent Loss / (Recovery) Amount	Total Realized Loss Amount	Loss Severity
Group 1										
0000009000000795	Liquidation	REO	02/01/2014	151,608.26	139,700.41	136,194.26	142,031.41	-	142,031.41	104.286%
0000000142371186	Trailing		-	76,530.29	-	-	-	(420.00)	-420.00	-
0000000145453049	Trailing		-	30,733.96	-	-	-	(166.18)	-166.18	-
0000000147020986	Trailing		-	149,525.52	-	-	-	(521.50)	-521.50	-
0000000147043921	Trailing		-	79,940.50	-	-	-	(420.00)	-420.00	-
0000001134018633	Trailing		-	33,138.22	-	-	-	(2,145.25)	-2,145.25	-
Count: 6	***SUBTOTAL***			521,476.75	139,700.41	136,194.26	142,031.41	(3,672.93)	138,358.48	104.286%
Group 2										
0000000147614929	Trailing		-	154,571.71	-	-	-	15.00	15.00	-
0000009000002023	Trailing		-	117,854.85	-	-	-	(294.00)	-294.00	-
0000009000002106	Trailing		-	121,616.08	-	-	-	(214.40)	-214.40	-
0000000023165574	Trailing	N/A - Prior Liquidation	-	95,114.84	-	-	-	3.99	3.99	-
Count: 4	***SUBTOTAL***			489,157.48	0.00	0.00	0.00	(489.41)	(489.41)	
Count: 10	***TOTALS***			1,010,634.23	139,700.41	136,194.26	142,031.41	(4,162.34)	137,869.07	104.286%

Citigroup Mortgage Loan Trust Inc.
Asset-Backed Pass-Through Certificates, Series 2006-HE2

Foreclosure Detail

Loan Number	Group No.	State	Foreclosure Conclusion Date	Original Principal Balance	Unpaid Principal Balance at Acquisition	Current Scheduled Principal Balance
Group 1						
0000000023166135	1	NV	Not Available	116,000.00	Not Available	112,536.51
0000000023166242	1	FL	Not Available	172,500.00	Not Available	166,539.08
0000000144366549	1	MD	Not Available	135,900.00	Not Available	114,815.39
0000000144655842	1	PA	Not Available	89,950.00	Not Available	104,123.25
0000000145620183	1	ND	Not Available	65,000.00	Not Available	54,012.37
0000000146916101	1	PA	Not Available	95,600.00	Not Available	102,313.11
0000000147003305	1	FL	Not Available	112,000.00	Not Available	146,572.01
0000000148100126	1	GA	Not Available	228,500.00	Not Available	135,372.68
0000000148738040	1	PA	Not Available	67,500.00	Not Available	86,647.04
Count: 9	***SUBTOTAL***			1,082,950.00	Not Available	1,022,931.44
Group 2						
0000000023166119	2	NV	Not Available	175,000.00	Not Available	176,680.25
0000000023166374	2	NV	Not Available	205,000.00	Not Available	199,472.74
0000000023166382	2	NV	Not Available	256,500.00	Not Available	242,254.95
0000000145496121	2	TX	Not Available	90,000.00	Not Available	55,177.00
0000000146434527	2	CA	Not Available	104,300.00	Not Available	69,218.89
0000000148040462	2	MD	Not Available	297,000.00	Not Available	241,385.46
0000000148086507	2	NY	Not Available	469,000.00	Not Available	472,147.78
0000001134017284	2	NY	Not Available	512,000.00	Not Available	540,883.61
Count: 8	***SUBTOTAL***			2,108,800.00	Not Available	1,997,220.68
Count: 17	**TOTALS**			3,191,750.00	Not Available	3,020,152.12

Citigroup Mortgage Loan Trust Inc.
Asset-Backed Pass-Through Certificates, Series 2006-HE2

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
Group 1							
0000000146807102	1	KY	Not Available	66,000.00	Not Available	50,456.98	Not Available
0000000147076780	1	PA	Not Available	121,000.00	Not Available	103,347.37	Not Available
0000000147285001	1	MA	Not Available	192,000.00	Not Available	182,417.22	Not Available
0000000148087448	1	LA	Not Available	114,000.00	Not Available	103,711.10	Not Available
0000001134017392	1	PA	Not Available	40,000.00	Not Available	39,973.54	Not Available
0000009000001447	1	FL	Not Available	208,250.00	Not Available	101,667.64	Not Available
0000009000004342	1	NV	Not Available	210,000.00	Not Available	240,167.79	Not Available
Count: 7	***SUBTOTAL***			951,250.00	Not Available	821,741.64	Not Available
Group 2							
0000000148519549	2	MD	Not Available	96,000.00	Not Available	96,502.36	Not Available
0000001134017406	2	OH	Not Available	124,000.00	Not Available	96,455.69	Not Available
Count: 2	***SUBTOTAL***			220,000.00	Not Available	192,958.05	Not Available
Count: 9	***TOTALS***			1,171,250.00	Not Available	1,014,699.69	Not Available