## Citigroup Mortgage Loan Trust Inc. Asset-Backed Pass-Through Certificates, Series 2006-WF2



# Depositor Citigroup Mortgage Loan Trust Inc. Insurer PMI Mortgage Insurance Co Credit Risk Manager Clayton Fixed Income Services Inc. Servicer Wells Fargo Bank, N.A. Trust Administrator Citibank, N.A.

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# Citigroup Mortgage Loan Trust Inc. Asset-Backed Pass-Through Certificates, Series 2006-WF2



#### **DISTRIBUTION IN DOLLARS**

## **Distribution Summary**

Class (1)	Original Balance (2)	Prior Principal Balance (3)	Pass- Through Rate (4)	Accrual Day Count (5)	Accrual Dates (6)	Interest Distributed (7)	Principal Distributed (8)	Total Distributed (9)=(7+8)	Balance Change (10)	Realized Loss (11)	Current Principal Balance (12)=(3-8+10-11)
A1	484,445,000.00	90,504,466.13	5.204768%	30 / 360	06/01 - 06/30	295,215.26	545,794.23	841,009.49	0.00	0.00	89,958,671.90
A2A	198,051,000.00	0.00	0.000000%	-	=	0.00	0.00	0.00	0.00	0.00	0.00
A2B	63,124,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
A2C	81,491,000.00	8,297,356.87	4.988824%	30 / 360	06/01 - 06/30	50,882.34	0.00	50,882.34	0.00	0.00	8,297,356.87
A2D	83,489,000.00	46,414,071.19	4.988824%	30 / 360	06/01 - 06/30	279,027.82	0.00	279,027.82	0.00	0.00	46,414,071.19
A2E	52,060,000.00	28,941,735.38	4.988824%	30 / 360	06/01 - 06/30	174,090.53	0.00	174,090.53	0.00	0.00	28,941,735.38
A2F	53,135,000.00	24,287,733.06	4.988824%	30 / 360	06/01 - 06/30	146,052.83	0.00	146,052.83	0.00	0.00	24,287,733.06
M1	48,531,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
M2	22,313,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
M3	8,367,000.00	0.00	0.000000%	-	·	0.00	0.00	0.00	0.00	0.00	0.00
M4	10,598,000.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
M5	5,578,000.00	0.00	0.000000%	-	=	0.00	0.00	0.00	0.00	0.00	0.00
CE	4,463,646.54	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
Р	100.00	100.00	0.000000%	30 / 360	06/01 - 06/30	0.00	0.00	0.00	0.00	0.00	100.00
Х	100.00	100.00	0.000000%	30 / 360	-	0.00	0.00	0.00	0.00	0.00	100.00
R	0.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
RX	0.00	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00
Totals	1,115,645,846.54	198,445,562.63				945,268.78	545,794.23	1,491,063.01	0.00	0.00	197,899,768.40

# Citigroup Mortgage Loan Trust Inc. Asset-Backed Pass-Through Certificates, Series 2006-WF2



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

## **Distribution Summary (Factors)**

Class	CUSIP(s)	Record Date	Prior Principal Balance (3/2 x 1000)	Interest Distributed (7/2 x 1000)	Principal Distributed (8/2 x 1000)	Total Distributed (9/2 x 1000)	Balance Change (10/2 x 1000)	Realized Loss (11/2 x 1000)	Current Principal Balance (12/2 x 1000)
A1	17309BAL1	6/28/2019	186.820931	0.609389	1.126638	1.736027	0.000000	0.000000	185.694293
A2A	17309BAM9	6/28/2019	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
A2B	17309BAA5	6/28/2019	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
A2C	17309BAB3	6/28/2019	101.819304	0.624392	0.000000	0.624392	0.000000	0.000000	101.819304
A2D	17309BAC1	6/28/2019	555.930376	3.342091	0.000000	3.342091	0.000000	0.000000	555.930376
A2E	17309BAD9	6/28/2019	555.930376	3.344036	0.000000	3.344036	0.000000	0.000000	555.930376
A2F	17309BAE7	6/28/2019	457.094816	2.748712	0.000000	2.748712	0.000000	0.000000	457.094816
M1	17309BAF4	6/28/2019	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M2	17309BAG2	6/28/2019	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M3	17309BAH0	6/28/2019	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M4	17309BAJ6	6/28/2019	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
M5	17309BAK3	6/28/2019	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
CE	17309B9A7	6/28/2019	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
Р	17309B9B5	6/28/2019	1,000.000000	0.000000	0.000000	0.000000	0.000000	0.000000	1,000.000000
Х	17309B9E9	6/28/2019	1,000.000000	0.000000	0.000000	0.000000	0.000000	0.000000	1,000.000000
R	17309B9D1	6/28/2019	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
RX	17309B9C3	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-WF2



#### **DISTRIBUTION IN DOLLARS**

#### Interest Distribution Detail

Class	Prior Principal Balance (2)	Pass- Through Rate (3)	Next Pass- Through Rate (4)	Interest Accrual Day Cnt Fraction	Optimal Accrued Interest (6)	Prior Unpaid Interest (7)	Interest on Prior Unpaid Interest (8)	Non-Recov. Interest Shortfall	Interest Due (10)=(6)+(7)+(8)-(9)	Deferred Interest (11)	Interest Distributed (12)	Current Unpaid Interest (13)=(10)-(11)-(12)
A1	90,504,466.13	5.204768%	5.204768%	30 / 360	392,545.64	13,062,624.02	0.00	0.00	13,455,169.66	0.00	295,215.26	13,159,954.40
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	8,297,356.87	4.988824%	4.988824%	30 / 360	34,495.04	2,031,016.61	0.00	0.00	2,065,511.65	0.00	50,882.34	2,014,629.31
A2D	46,414,071.19	4.988824%	4.988824%	30 / 360	192,959.68	10,667,152.18	0.00	0.00	10,860,111.86	0.00	279,027.82	10,581,084.04
A2E	28,941,735.38	4.988824%	4.988824%	30 / 360	120,321.01	6,664,111.21	0.00	0.00	6,784,432.22	0.00	174,090.53	6,610,341.69
A2F	24,287,733.06	4.988824%	4.988824%	30 / 360	100,972.68	5,587,164.14	0.00	0.00	5,688,136.82	0.00	146,052.83	5,542,083.99
M1	0.00	0.000000%	-	-	0.00	3,040,045.29	0.00	0.00	3,040,045.29	0.00	0.00	3,040,045.29
M2	0.00	0.000000%	-	-	0.00	381,942.02	0.00	0.00	381,942.02	0.00	0.00	381,942.02
M3	0.00	0.000000%	-	-	0.00	21,069.72	0.00	0.00	21,069.72	0.00	0.00	21,069.72
M4	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M5	0.00	0.000000%	-	-	0.00	18,087.71	0.00	0.00	18,087.71	0.00	0.00	18,087.71
CE	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Р	100.00	0.000000%	-	30 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Х	100.00	0.000000%	-	30 / 360	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RX	0.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Totals	198,445,562.63				841,294.05	41,473,212.90	0.00	0.00	42,314,506.95	0.00	945,268.78	41,369,238.17

# Citigroup Mortgage Loan Trust Inc. Asset-Backed Pass-Through Certificates, Series 2006-WF2



#### **DISTRIBUTION IN DOLLARS**

## **Principal Distribution Detail**

Class (1)	Original Balance (2)	Prior Principal Balance (3)	Scheduled Principal Distribution (4)	Unscheduled Principal Distribution (5)	Balance Change (6)	Current Realized Losses (7)	Current Principal Recoveries (8)	Current Principal Balance (9)=(3)-(4)-(5)+(6)- (7)+(8)	Cumulative Realized Losses (10)	Original Class (%)	Current Class (%)	Original Credit Support (13)	Current Credit Support (14)
A1	484,445,000.00	90,504,466.13	202,226.90	343,567.33	0.00	0.00	0.00	89,958,671.90	0.00	43.60%	45.46%	8.58%	0.00%
A2A	198,051,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	17.82%	0.00%	8.58%	N/A
A2B	63,124,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5.68%	0.00%	8.58%	N/A
A2C	81,491,000.00	8,297,356.87	0.00	0.00	0.00	0.00	0.00	8,297,356.87	0.00	7.33%	4.19%	8.58%	0.00%
A2D	83,489,000.00	46,414,071.19	0.00	0.00	0.00	0.00	0.00	46,414,071.19	0.00	7.51%	23.45%	8.58%	0.00%
A2E	52,060,000.00	28,941,735.38	0.00	0.00	0.00	0.00	0.00	28,941,735.38	0.00	4.69%	14.62%	8.58%	0.00%
A2F	53,135,000.00	24,287,733.06	149,587.93	-149,587.93	0.00	0.00	0.00	24,287,733.06	0.00	4.78%	12.27%	8.58%	0.00%
Р	100.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00	0.00	0.00%	0.00%	8.58%	0.00%
Х	100.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00	0.00	0.00%	0.00%	8.58%	0.00%
M1	48,531,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	48,531,000.00	4.37%	0.00%	4.22%	N/A
M2	22,313,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	22,313,000.00	2.01%	0.00%	2.21%	N/A
M3	8,367,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,367,000.00	0.75%	0.00%	1.46%	N/A
M4	10,598,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,598,000.00	0.95%	0.00%	0.50%	N/A
M5	5,578,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,578,000.00	0.50%	0.00%	0.00%	N/A
Totals	1,111,182,200.00	198,445,562.63	351,814.83	193,979.40	0.00	0.00	0.00	197,899,768.40	95,387,000.00	100%	100%		

# Citigroup Mortgage Loan Trust Inc. Asset-Backed Pass-Through Certificates, Series 2006-WF2



## Reconciliation Detail

SOURCE OF FUNDS			ALLOCATION OF FUNDS		
Interest Funds Available			Scheduled Fees		
Scheduled Interest	584,616.31		Servicing Fee	39,002.81	
Uncompensated PPIS	0.00		Credit Risk Manager Fee	1,226.70	
Relief Act Interest Shortfall	0.00		PMI Insurer Fee	37,067.23	
Interest Adjustments	437,447.13		Total Scheduled Fees:		77,296.74
Realized Loss in Excess of Principal Balance	0.00		Additional Fees, Expenses, etc.		
Total Interest Funds Available:		1,022,063.44	Extraordinary Trust Fund Expenses	3,699.67	
Principal Funds Available			Other Expenses	0.00	
Scheduled Principal	351,814.83		Total Additional Fees, Expenses, etc.:		3,699.67
Curtailments	(361,448.78)		Distributions		
Prepayments in Full	948,086.25		Interest Distribution	945,268.78	
Net Liquidation Proceeds	(392,974.59)		Principal Distribution	545,794.23	
Repurchased Principal	0.00		Total Distributions:		1,491,063.01
Substitution Principal	0.00		Total Funds Allocated	-	1,572,059.42
Other Principal	0.00		10007.000000	=	1,012,000142
(Trailing Loss)/Recovery	4,016.19				
Total Principal Funds Available:		549,493.90			
Other Funds Available					
Prepayment Penalties	0.00				
Overpayment of PMI Fee Returned to Trust	502.08				
Other Charges	0.00				
Total Other Funds Available:		502.08			
Total Funds Available	_	1,572,059.42			
	=				

# Citigroup Mortgage Loan Trust Inc. Asset-Backed Pass-Through Certificates, Series 2006-WF2



## Collateral Summary

#### **GROUP 1**

	ASSET CH	HARACTERISTICS	5		
		Cut-Off	Beginning	Ending	Delta or % of Orig
Aggregate Stated Principal Balance		532,064,772.90	69,127,002.76	67,854,124.01	12.75%
Aggregate Actual Principal Balance		532,064,772.90	69,398,313.67	68,118,354.40	12.80%
Loan Count		3,441	611	600	2,84
Weighted Average Coupon Rate (WAC)		7.718976%	5.574083%	Not Available	Not Available
Net Weighted Average Coupon Rate (Net WAC)		6.907300%	5.204768%	Not Available	Not Available
Weighted Average Remaining Term (WART in months)		352	198	197	158
AVAILABLE PRINCIPAL			AVAILA	BLE INTEREST	
Scheduled Principal	202,226.90	Schedu	uled Interest		318,366.62
Curtailments	5,321.53				
Principal Prepayments	948,086.25	Overpa	syment of PMI Fee Returned to Trus	st	104.71
Net Liquidation Proceeds	83,625.08				
Repurchased Principal (Trailing Loss) / Income	0.00 4,016.19	Interest	t Adjustments		17,453.49
(Training Loss) / Income	4,010.19	Less:	Servicing Fee		20,461.14
TOTAL AVAILABLE PRINCIPAL	1,243,275.95	2000.	Credit Risk Manager Fee		648.26
			PMI Insurer Fee		19,600.16
Realized Loss Summary	00.040.00		Extraordinary Trust Fund Expense	es	8,370.81
Current Realized Losses	33,618.99		Uncompensated PPIS		0.00
Current Bankruptcy Losses	0.00		Relief Act Interest Shortfall		0.00
Trailing Loss / (Income) Realized Loss in Excess of Liquidated Loan Balances	(4,016.19) 0.00		Realized Loss in Excess of Princip	oal Balance	0.00
Realized Loss III Excess of Eliquidated Loan Balances	85,289,475.28	TOTAL	AVAILABLE INTEREST		286,844.45

# Citigroup Mortgage Loan Trust Inc. Asset-Backed Pass-Through Certificates, Series 2006-WF2



## Collateral Summary

#### **GROUP 2**

		Cut-Off	Beginning	Ending	Delta or % of Orig
Aggregate Stated Principal Balance		583,581,073.64	61,705,698.98	61,856,302.44	10.60%
Aggregate Actual Principal Balance		583,581,073.64	62,165,836.14	62,299,655.17	10.68%
Loan Count		2,824	400	399	2,425
Weighted Average Coupon Rate (WAC)		7.823091%	5.374860%	Not Available	Not Available
Net Weighted Average Coupon Rate (Net WAC)		7.002902%	4.988824%	Not Available	Not Available
Weighted Average Remaining Term (WART in months)		355	198	197	158
AVAILABLE PRINCIPAL			AVAILA	BLE INTEREST	
Scheduled Principal	149,587.93	Schedul	led Interest		266,249.69
Curtailments Principal Prepayments	(366,770.31) 0.00	Overnav	ment of PMI Fee Returned to Tru	et .	397.37
Net Liquidation Proceeds	(476,599.67)	Overpay	yment of Fivil Fee Retained to Tru-	31	037.07
Repurchased Principal	0.00	Interest	Adjustments		419,993.64
(Trailing Loss) / Income	0.00				
TOTAL AVAILABLE PRINCIPAL	(693,782.05)		Servicing Fee		18,541.67
			Credit Risk Manager Fee PMI Insurer Fee		578.44 17,467.07
Realized Loss Summary			Extraordinary Trust Fund Expense	29	(4,671.14
Current Realized Losses	543,178.59		Uncompensated PPIS		0.00
Current Bankruptcy Losses	0.00		Relief Act Interest Shortfall		0.00
Trailing Loss / (Income) Realized Loss in Excess of Liquidated Loan Balances	0.00 0.00		Realized Loss in Excess of Princi	pal Balance	0.00
realized 2000 in Excess of Elquidated Edah Dalahoes	120,251,783.81	TOTAL	AVAILABLE INTEREST		654,724.66

# Citigroup Mortgage Loan Trust Inc. Asset-Backed Pass-Through Certificates, Series 2006-WF2



## Collateral Summary

#### **TOTAL**

Aggregate Stated Principal Balance	1,	,115,645,846.54	120 022 701 71		
		, 110,040,040.04	130,832,701.74	129,710,426.45	11.63%
Aggregate Actual Principal Balance	1,	,115,645,846.54	131,564,149.81	130,418,009.57	11.69%
_oan Count		6,265	1,011	999	5,266
Weighted Average Coupon Rate (WAC)		7.773437%	5.480122%	Not Available	Not Available
Net Weighted Average Coupon Rate (Net WAC)		7.398507%	5.102921%	Not Available	Not Available
Neighted Average Remaining Term (WART in months)		354	198	197	157
AVAILABLE PRINCIPAL			AVAILA	ABLE INTEREST	
Scheduled Principal Curtailments	351,814.83 (361,448.78)	Scheduled	Interest		584,616.31
Principal Prepayments Net Liquidation Proceeds	948,086.25 (392,974.59)	Overpayme	ent of PMI Fee Returned to Tru	st	502.08
Repurchased Principal Trailing Loss) / Income	0.00 4,016.19	Interest Ad	justments		437,447.13
TOTAL AVAILABLE PRINCIPAL	549,493.90		rvicing Fee edit Risk Manager Fee		39,002.81 1,226.70
Realized Loss Summary Current Realized Losses Current Bankruptcy Losses Frailing Loss / (Income) Realized Loss in Excess of Liquidated Loan Balances	576,797.58 0.00 (4,016.19) 0.00	PN Ex Ur Re	II Insurer Fee traordinary Trust Fund Expens compensated PPIS elief Act Interest Shortfall ealized Loss in Excess of Princ		37,067.23 3,699.67 0.00 0.00 0.00
Cumulative Realized Losses	205,541,259.09	TOTAL AV	AILABLE INTEREST		941,569.11

Distribution Date:

Determination Date:

07/25/2019 07/17/2019

# Citigroup Mortgage Loan Trust Inc. Asset-Backed Pass-Through Certificates, Series 2006-WF2



## **Delinquency Information**

	Less Than				
	<u>30 Days</u>	<u>30-59 Days</u>	<u>60-89 Days</u>	90+ Days	<u>Totals</u>
<u>Delinquency</u>					
Scheduled Principal Balance		1,392,119.19	340,216.71	524,144.54	2,256,480.44
Percentage of Total Pool Balance		2.0516%	0.5014%	0.7725%	3.3255%
Number of Loans		12	3	4	19
Percentage of Total Loans		2.0000%	0.5000%	0.6667%	3.1667%
Bankruptcy					
Scheduled Principal Balance	456,935.33	124,609.11	162,098.52	809,578.04	1,553,221.00
Percentage of Total Pool Balance	0.6734%	0.1836%	0.2389%	1.1931%	2.2891%
Number of Loans	4	1	2	6	13
Percentage of Total Loans	0.6667%	0.1667%	0.3333%	1.0000%	2.1667%
<u>Foreclosure</u>					
Scheduled Principal Balance		0.00	0.00	1,447,681.85	1,447,681.85
Percentage of Total Pool Balance		0.0000%	0.0000%	2.1335%	2.1335%
Number of Loans		0	0	13	13
Percentage of Total Loans		0.0000%	0.0000%	2.1667%	2.1667%
REO					
Scheduled Principal Balance		0.00	0.00	188,156.48	188,156.48
Percentage of Total Pool Balance		0.0000%	0.0000%	0.2773%	0.2773%
Number of Loans		0	0	1	1
Percentage of Total Loans		0.0000%	0.0000%	0.1667%	0.1667%
<u>Total</u>					
Scheduled Principal Balance	456,935.33	1,516,728.30	502,315.23	2,969,560.91	5,445,539.77
Percentage of Total Pool Balance	0.6734%	2.2353%	0.7403%	4.3764%	8.0254%
Number of Loans	4	13	5	24	46
Percentage of Total Loans	0.6667%	2.1667%	0.8333%	4.0000%	7.6667%

Distribution Date: **Determination Date:**  07/25/2019 07/17/2019

## **Citigroup Mortgage Loan Trust Inc. Asset-Backed Pass-Through Certificates, Series 2006-WF2**



## **Delinquency Information**

	Less Than				
	30 Days	30-59 Days	60-89 Days	90+ Days	<u>Totals</u>
<u>Delinquency</u>					
Scheduled Principal Balance		1,932,325.74	360,345.54	80,554.51	2,373,225.79
Percentage of Total Pool Balance		3.1239%	0.5826%	0.1302%	3.8367%
Number of Loans		9	3	1	13
Percentage of Total Loans		2.2556%	0.7519%	0.2506%	3.2581%
<u>Bankruptcy</u>					
Scheduled Principal Balance	853,916.54	0.00	113,103.38	2,167,368.90	3,134,388.82
Percentage of Total Pool Balance	1.3805%	0.0000%	0.1828%	3.5039%	5.0672%
Number of Loans	4	0	1	9	14
Percentage of Total Loans	1.0025%	0.0000%	0.2506%	2.2556%	3.5088%
<u>Foreclosure</u>					
Scheduled Principal Balance		0.00	0.00	3,442,940.19	3,442,940.19
Percentage of Total Pool Balance		0.0000%	0.0000%	5.5660%	5.5660%
Number of Loans		0	0	15	15
Percentage of Total Loans		0.0000%	0.0000%	3.7594%	3.7594%
<u>REO</u>					
Scheduled Principal Balance		0.00	0.00	1,235,371.28	1,235,371.28
Percentage of Total Pool Balance		0.0000%	0.0000%	1.9972%	1.9972%
Number of Loans		0	0	5	5
Percentage of Total Loans		0.0000%	0.0000%	1.2531%	1.2531%
<u>Total</u>					
Scheduled Principal Balance	853,916.54	1,932,325.74	473,448.92	6,926,234.88	10,185,926.08
Percentage of Total Pool Balance	1.3805%	3.1239%	0.7654%	11.1973%	16.4671%
Number of Loans	4	9	4	30	47
Percentage of Total Loans	1.0025%	2.2556%	1.0025%	7.5188%	11.7794%

Distribution Date:
Determination Date:

07/25/2019 07/17/2019

# Citigroup Mortgage Loan Trust Inc. Asset-Backed Pass-Through Certificates, Series 2006-WF2



## **Delinquency Information**

	Less Than				
	<u>30 Days</u>	<u>30-59 Days</u>	<u>60-89 Days</u>	90+ Days	<u>Totals</u>
<u>Delinquency</u>					
Scheduled Principal Balance		3,324,444.93	700,562.25	604,699.05	4,629,706.23
Percentage of Total Pool Balance		2.5630%	0.5401%	0.4662%	3.5693%
Number of Loans		21	6	5	32
Percentage of Total Loans		2.1021%	0.6006%	0.5005%	3.2032%
<u>Bankruptcy</u>					
Scheduled Principal Balance	1,310,851.87	124,609.11	275,201.90	2,976,946.94	4,687,609.82
Percentage of Total Pool Balance	1.0106%	0.0961%	0.2122%	2.2951%	3.6139%
Number of Loans	8	1	3	15	27
Percentage of Total Loans	0.8008%	0.1001%	0.3003%	1.5015%	2.7027%
<u>Foreclosure</u>					
Scheduled Principal Balance		0.00	0.00	4,890,622.04	4,890,622.04
Percentage of Total Pool Balance		0.0000%	0.0000%	3.7704%	3.7704%
Number of Loans		0	0	28	28
Percentage of Total Loans		0.0000%	0.0000%	2.8028%	2.8028%
REO					
Scheduled Principal Balance		0.00	0.00	1,423,527.76	1,423,527.76
Percentage of Total Pool Balance		0.0000%	0.0000%	1.0975%	1.0975%
Number of Loans		0	0	6	6
Percentage of Total Loans		0.0000%	0.0000%	0.6006%	0.6006%
<u>「otal</u>					
Scheduled Principal Balance	1,310,851.87	3,449,054.04	975,764.15	9,895,795.79	15,631,465.85
Percentage of Total Pool Balance	1.0106%	2.6590%	0.7523%	7.6291%	12.0510%
Number of Loans	8	22	9	54	93
Percentage of Total Loans	0.8008%	2.2022%	0.9009%	5.4054%	9.3093%

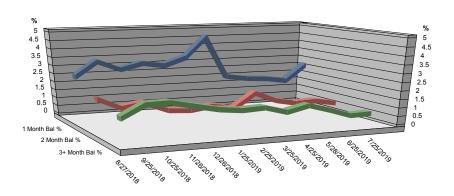
## Citigroup Mortgage Loan Trust Inc. Asset-Backed Pass-Through Certificates, Series 2006-WF2



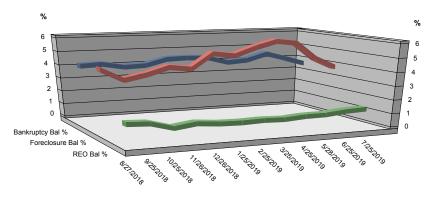
## Historical Delinquency Information

Distribution	1 Month		2 Month		3 + Month		Bankruptcy		Foreclosure		REO		Total	
Date	Balance	Cnt	Balance	Cnt	Balance	Cnt	Balance	Cnt	Balance	Cnt	Balance	Cnt	Balance	Cnt
07/2019	3,324,445	21	700,562	6	604,699	5	4,687,610	<b>27</b>	4,890,622	28	1,423,528	6	15,631,466	93
	2.563%	2.1%	<sub>0.540%</sub>	0.6%	0.466%	0.5%	3.614%	2.7%	3.770%	2.8%	1.097%	0.6%	12.051%	9.3%
06/2019	2,075,127	<b>17</b>	1,006,872	5	548,402	6	5,326,248	30	5,854,281	31	1,357,464	<b>7</b>	16,168,394	96
	1.586%	1.7%	0.770%	0.5%	<sub>0.419%</sub>	0.6%	4.071%	3.0%	4.475%	3.1%	1.038%	0.7%	12.358%	9.5%
05/2019	2,351,868	18	915,903	6	1,104,906	9	5,899,613	32	7,450,883	38	1,154,272	<b>7</b>	18,877,444	110
	1.789%	1.8%	<sub>0.697%</sub>	0.6%	0.840%	0.9%	4.486%	3.2%	5.666%	3.7%	0.878%	0.7%	14.356%	10.8%
04/2019	2,494,523	19	1,265,542	10	1,607,383	16	5,401,526	29	7,803,046	36	1,151,334	8	19,723,354	118
	1.870%	1.8%	0.949%	1.0%	1.205%	1.6%	4.050%	2.8%	5.851%	3.5%	0.863%	0.8%	14.789%	11.5%
03/2019	2,772,278	26	2,003,318	16	1,212,256	<b>11</b>	5,289,662	28	7,307,986	31	1,003,497	<b>7</b>	19,588,997	119
	2.066%	2.5%	1.493%	1.5%	0.903%	1.1%	3.941%	2.7%	5.445%	3.0%	<sub>0.748%</sub>	0.7%	<sub>14.595%</sub>	11.5%
02/2019	6,208,124	<b>44</b>	833,862	9	1,699,660	12	5,882,696	32	6,666,536	28	1,070,747	8	22,361,626	133
	4.585%	4.2%	0.616%	0.9%	1.255%	1.1%	4.344%	3.1%	4.923%	2.7%	0.791%	0.8%	16.514%	12.7%
01/2019	4,620,018	38	1,192,116	10	1,632,287	12	6,030,269	33	7,013,133	30	1,010,526	<b>7</b>	21,498,348	130
	3.380%	3.6%	0.872%	1.0%	1.194%	1.1%	4.411%	3.1%	<sub>5.130%</sub>	2.9%	0.739%	0.7%	15.727%	12.4%
12/2018	4,060,067	31	939,948	8	1,832,499	12	6,025,759	32	5,642,998	24	1,066,750	<b>7</b>	19,568,021	<b>114</b>
	2.950%	2.9%	0.683%	0.8%	1.331%	1.1%	4.378%	3.0%	4.100%	2.3%	0.775%	0.7%	14.217%	10.8%
11/2018	4,360,458	25	1,063,791	<b>14</b>	2,226,036	12	5,518,164	30	5,967,587	23	1,259,400	8	20,395,436	112
	3.141%	2.3%	0.766%	1.3%	1.604%	1.1%	3.976%	2.8%	4.299%	2.2%	0.907%	0.8%	14.694%	10.5%
10/2018	3,969,018	30	1,819,579	12	2,654,954	<b>14</b>	5,502,012	30	5,395,199	23	970,757	6	20,311,517	115
	2.824%	2.8%	1.295%	1.1%	1.889%	1.3%	3.914%	2.8%	3.838%	2.1%	<sub>0.691%</sub>	0.6%	14.451%	10.7%
09/2018	4,809,882	29	1,553,835	10	2,651,067	16	6,005,112	33	5,049,100	22	1,618,004	7	21,687,000	117
	3.364%	2.7%	1.087%	0.9%	1.854%	1.5%	4.200%	3.0%	3.531%	2.0%	1.132%	0.6%	<sub>15.168%</sub>	10.8%
08/2018	3,632,309	26	2,478,925	<b>11</b>	1,734,583	13	5,988,728	37	6,331,957	24	1,740,882	8	21,907,384	119
	2.506%	2.4%	1.710%	1.0%	1.197%	1.2%	4.131%	3.4%	4.368%	2.2%	1.201%	0.7%	15.112%	10.8%

## 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-WF2



## 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	160.57	129,710,426.45	351,814.83	770,460.46	183,822.99	0.590%	6.860%	114%	0.141%	1.673%	28%
25-Jun-2019	159.57	130,832,701.74	338,001.48	326,705.89	45,764.45	0.249%	2.948%	49%	0.035%	0.417%	7%
28-May-2019	158.57	131,497,409.11	240,043.72	1,624,623.18	418,817.06	1.220%	13.701%	228%	0.314%	3.704%	62%
25-Apr-2019	157.57	133,362,076.01	273,324.61	582,122.37	289,188.52	0.435%	5.092%	85%	0.215%	2.555%	43%
25-Mar-2019	156.57	134,217,522.99	365,692.23	824,533.20	65,990.65	0.611%	7.086%	118%	0.049%	0.583%	10%
25-Feb-2019	155.57	135,407,748.42	367,588.30	922,626.90	0.00	0.677%	7.826%	130%	0.000%	0.000%	0%
25-Jan-2019	154.57	136,697,963.62	368,077.15	573,433.97	0.00	0.418%	4.899%	82%	0.000%	0.000%	0%
26-Dec-2018	153.57	137,639,474.74	363,842.29	799,500.23	190,507.73	0.578%	6.714%	112%	0.137%	1.635%	27%
26-Nov-2018	152.58	138,802,817.26	364,716.96	1,391,172.32	0.00	0.992%	11.279%	188%	0.000%	0.000%	0%
25-Oct-2018	151.58	140,558,706.54	366,556.26	2,050,461.28	992,497.40	1.438%	15.953%	266%	0.694%	8.019%	134%
25-Sep-2018	150.59	142,975,724.08	370,571.99	1,622,902.91	446,489.77	1.122%	12.667%	211%	0.308%	3.634%	61%
27-Aug-2018	149.60	144,969,198.98	373,721.52	880,386.25	571,491.39	0.604%	7.008%	117%	0.391%	4.591%	77%

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

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

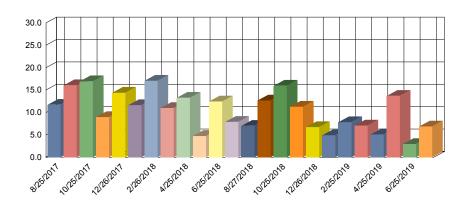
PSA (Public Securities Association) = CPR / (min(.2% \* Age, 6%))

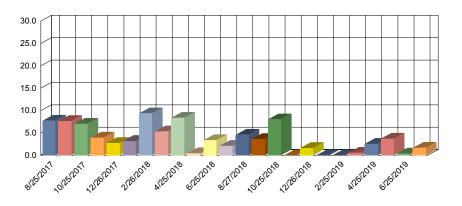
 $\label{eq:mdr} \mbox{MDR (Monthly Default Rate) = Beginning Balance of Liquidated Asset / Total Beginning Balance}$ 

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

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







# Citigroup Mortgage Loan Trust Inc. Asset-Backed Pass-Through Certificates, Series 2006-WF2



#### **Credit Enhancement**

Overcollateralization Target Amount Beginning Overcollateralization Amount		12,272,104.31 -67,612,860.89	9.4612%
Overcollateralization Decrease Due to Realized Losses		(572,781.39)	
Overcollateralization Deficiency Amount	12,272,104.31		
Amount Available for Overcollateralization Increase	0.00		
Overcollateralization Increase Amount		0.00	
Excess Overcollateralization Amount	0.00		
Principal Available for Overcollateralization Reduction	545,794.23		
Overcollateralization Reduction Amount		0.00	
Current Overcollateralization		-68,189,341.95	-52.5704%
Current Senior Enhancement Percentage			0.0000%
Are Stepdown Principal Distributions Allowed This Month?  (Has the Stepdown Date Occured and Are There 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-Jun-2009		
Stepdown Date Senior Enhancement Percentage	0.0000%		
Senior Enhancement Target Percentage	19.3000%		
<u>Is a Trigger Event in Effect?</u> (Is a Delinquency Trigger Event in Effect or Is a Cumulative Realized Loss Trigger in Effect?)		Yes	
<u>Is a Delinquency Trigger Event in Effect?</u> (Does the Delinquency Percentage Exceed the Target Percentage?)		Yes	
Delinquency Percentage	8.3814%		
Target Percentage (36% of the Prior Senior Enhancement Percentage)	0.0000%		
<u>Is a Cumulative Realized Loss Trigger Event in Effect?</u> (Does the Cumulative Loss Percentage Exceed the Target Percentage?)		Yes	
Cumulative Loss Percentage	18.4235%		

# Citigroup Mortgage Loan Trust Inc. Asset-Backed Pass-Through Certificates, Series 2006-WF2



#### Waterfall Detail

DISTRIBUTIONS	Amount Distributed	Remaining Available Funds	
Group 1 Interest Remittance Funds		295,215.26	
Class A-1 Monthly Interest Distributable Amount	(295,215.26)	0.00	
Group 2 Interest Remittance Funds		650,053.52	
Class A-2A, A-2B, A-2C, A-2D, A-2E, A-2F Monthly Interest Distributable Amount	(650,053.52)	0.00	
		0.00	
Group 1 & 2 Interest Remittance Funds to Subordinate Classes	0.00	0.00	
Class M-1 Monthly Interest Distributable Amount	0.00	0.00 0.00	
Class M-2 Monthly Interest Distributable Amount Class M-3 Monthly Interest Distributable Amount	0.00	0.00	
Class M-4 Monthly Interest Distributable Amount  Class M-4 Monthly Interest Distributable Amount	0.00	0.00	
Class M-4 Monthly Interest Distributable Amount  Class M-5 Monthly Interest Distributable Amount	0.00	0.00	
Remaining Amount to be Distributed as Net Monthly Excess Cashflow	0.00	0.00	
Group 1 Principal Distribution Funds Excluding Amount to Increase Overcollateralization		545,794.23	
Class A-1, the Group 1 Principal Distribution Funds Excluding Amount to Increase Overcollateralization	(545,794.23)	0.00	
Group 2 Principal Distribution Funds Excluding Amount to Increase Overcollateralization		0.00	
Class A-2A, the Group 2 Principal Distribution Funds Excluding Amount to Increase Overcollateralization	0.00	0.00	
Class A-2B, the Group 2 Principal Distribution Funds Excluding Amount to Increase Overcollateralization	0.00	0.00	
Class A-2C, the Group 2 Principal Distribution Funds Excluding Amount to Increase Overcollateralization	0.00	0.00	
Class A-2D, the Group 2 Principal Distribution Funds Excluding Amount to Increase Overcollateralization	0.00	0.00	
Class A-2E, the Group 2 Principal Distribution Funds Excluding Amount to Increase Overcollateralization	0.00	0.00	
Class A-2F, the Group 2 Principal Distribution Funds Excluding Amount to Increase Overcollateralization	0.00	0.00	
Group 1 & 2 Principal Remittance Funds to Subordinate Classes		0.00	
Class M-1 Principal Distribution Amount	0.00	0.00	

# Citigroup Mortgage Loan Trust Inc. Asset-Backed Pass-Through Certificates, Series 2006-WF2



## Waterfall Detail

TRIBUTIONS	Amount Distributed	Remaining Available Funds
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
Class M-5 Principal Distribution Amount	0.00	0.00
Net Monthly Excess Cashflow		0.00
Class A-1 Extra Principal Payment Amount to Increase Overcollateralization	0.00	0.00
Class A-2A Extra Principal Payment Amount to Increase Overcollateralization	0.00	0.00
Class A-2B Extra Principal Payment Amount to Increase Overcollateralization	0.00	0.00
Class A-2C Extra Principal Payment Amount to Increase Overcollateralization	0.00	0.00
Class A-2D Extra Principal Payment Amount to Increase Overcollateralization	0.00	0.00
Class A-2E Extra Principal Payment Amount to Increase Overcollateralization	0.00	0.00
Class A-2F Extra Principal Payment Amount to Increase Overcollateralization	0.00	0.00
Amounts Paid to Cover Net WAC Rate Carryover Amount Shortfalls	0.00	0.00
Class C-E Monthly Interest Distributable Amount and any Unpaid Interest Shortfall Amount	0.00	0.00
Class C-E, Principal, Up to the Amount of Any Overcollateralization Release Amount	0.00	0.00
Remaining to the Holders of the Residual Certificates	0.00	0.00
Amounts on Deposit in Net WAC Rate Carryover Reserve Account		0.00
Amounts Paid to Cover Senior Net WAC Rate Carryover Amount Shortfalls	0.00	0.00
Amounts Paid to Cover Subordinate Net WAC Rate Carryover Amount Shortfalls	0.00	0.00
Group 1 & 2 Prepayment Penalties		0.00
Group 1 Class P Prepayment Penalties	0.00	0.00
Distribution of Class P Outstanding Certificate Principal Balance	0.00	0.00
Group 2 Class P Prepayment Penalties	0.00	0.00

# Citigroup Mortgage Loan Trust Inc. Asset-Backed Pass-Through Certificates, Series 2006-WF2



## Other Information

Expenses	
Extraordinary Trust Fund Expenses	3,699.67
Net WAC Rate Carryover Reserve Account Information	
Beginning Reserve Account Balance	0.00
Deposits	0.00
Withdrawals	0.00
Ending Reserve Account Balance	0.00
Beginning Unpaid Net WAC Rate Carryover Amounts	
Class A-1 Beginning Unpaid Net WAC Rate Carryover Amount	16,031,279.83
Class A-2A Beginning Unpaid Net WAC Rate Carryover Amount	0.00
Class A-2B Beginning Unpaid Net WAC Rate Carryover Amount	0.00
Class A-2C Beginning Unpaid Net WAC Rate Carryover Amount	283,160.37
Class A-2D Beginning Unpaid Net WAC Rate Carryover Amount	3,044,937.85
Class A-2E Beginning Unpaid Net WAC Rate Carryover Amount	2,646,957.76
Class A-2F Beginning Unpaid Net WAC Rate Carryover Amount	1,119,177.95
Class M-1 Beginning Unpaid Net WAC Rate Carryover Amount	2,424.46
Class M-2 Beginning Unpaid Net WAC Rate Carryover Amount	0.00
Class M-3 Beginning Unpaid Net WAC Rate Carryover Amount	0.00
Class M-4 Beginning Unpaid Net WAC Rate Carryover Amount	0.00
Class M-5 Beginning Unpaid Net WAC Rate Carryover Amount	0.00
Current Net WAC Carryover Amounts	
Class A-1 Current Net WAC Rate Carryover Amount	116,541.98
Class A-2A Current Net WAC Rate Carryover Amount	0.00
Class A-2B Current Net WAC Rate Carryover Amount	0.00
Class A-2C Current Net WAC Rate Carryover Amount	5,968.40
Class A-2D Current Net WAC Rate Carryover Amount	45,453.93
Class A-2E Current Net WAC Rate Carryover Amount	32,853.12
Class A-2F Current Net WAC Rate Carryover Amount	20,162.39
Class M-1 Current Net WAC Rate Carryover Amount	0.00
Class M-2 Current Net WAC Rate Carryover Amount	0.00
Class M-3 Current Net WAC Rate Carryover Amount	0.00
Class M-4 Current Net WAC Rate Carryover Amount	0.00
Class M-5 Current Net WAC Rate Carryover Amount	0.00

# Citigroup Mortgage Loan Trust Inc. Asset-Backed Pass-Through Certificates, Series 2006-WF2



## Other Information

ing Unpaid Net WAC Rate Carryover Amounts	
Class A-1 Ending Unpaid Net WAC Rate Carryover Amount	16,147,821.81
Class A-2A Ending Unpaid Net WAC Rate Carryover Amount	0.00
Class A-2B Ending Unpaid Net WAC Rate Carryover Amount	0.00
Class A-2C Ending Unpaid Net WAC Rate Carryover Amount	289,128.77
Class A-2D Ending Unpaid Net WAC Rate Carryover Amount	3,090,391.78
Class A-2E Ending Unpaid Net WAC Rate Carryover Amount	2,679,810.88
Class A-2F Ending Unpaid Net WAC Rate Carryover Amount	1,139,340.34
Class M-1 Ending Unpaid Net WAC Rate Carryover Amount	2,424.46
Class M-2 Ending Unpaid Net WAC Rate Carryover Amount	0.00
Class M-3 Ending Unpaid Net WAC Rate Carryover Amount	0.00
Class M-4 Ending Unpaid Net WAC Rate Carryover Amount	0.00
Class M-5 Ending Unpaid Net WAC Rate Carryover Amount	0.00

# Citigroup Mortgage Loan Trust Inc. Asset-Backed Pass-Through Certificates, Series 2006-WF2



## 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										
0000000149953499	Liquidation	REO	07/01/2018	149,730.44	121,698.59	117,244.07	28,918.99	-	28,918.99	24.666%
0000000150194132	Mod/Active	Foreclosure	08/01/2019	169,720.48	148,024.78	145,689.87	4,700.00	-	4,700.00	-
0000000150733343	Trailing	Foreclosure	08/01/2018	300,072.64	132,298.49	127,037.09	-4,016.19	-	-4,016.19	-3.161%
Count: 3 Group 2	SUBTOTAL			619,523.56	402,021.86	389,971.03	29,602.80	0.00	29,602.80	7.591%
0000000149876351	Liquidation	REO	11/01/2016	76,000.00	66,578.92	66,578.92	47,029.19	-	47,029.19	70.637%
0000000150492155	Mod/Active	Foreclosure	08/01/2019	494,000.00	494,000.00	494,000.00	282,673.98	-	282,673.98	-
0000000150502656	Mod/Active	Foreclosure	07/01/2019	475,147.00	419,932.87	417,647.79	8,700.00	-	8,700.00	-
0000000151068772	Mod/Active	Foreclosure	08/01/2019	495,649.92	477,306.05	451,548.76	204,775.42	-	204,775.42	-
Count: 4	SUBTOTAL			1,540,796.92	1,457,817.84	1,429,775.47	543,178.59	0.00	543,178.59	37.990%
Count: 7	TOTALS			2,160,320.48	1,859,839.70	1,819,746.50	572,781.39	0.00	572,781.39	31.476%

# Citigroup Mortgage Loan Trust Inc. Asset-Backed Pass-Through Certificates, Series 2006-WF2



## Foreclosure Detail

			Foreclosure	Original	Unpaid Principal	Current Scheduled
Loan Number	Group No.	State	Conclusion Date	Principal Balance	Balance at Acquisition	Principal Balance
Group 1						
0000000149820417	1	PA	Not Available	97,487.00	Not Available	75,916.97
0000000149827784	1	MD	Not Available	139,125.00	Not Available	110,596.42
0000000149830184	1	IN	Not Available	54,000.00	Not Available	41,563.13
0000000149980591	1	MD	Not Available	49,500.00	Not Available	40,254.86
0000000150098812	1	TX	Not Available	80,500.00	Not Available	71,918.42
0000000150226918	1	NY	Not Available	147,500.00	Not Available	154,251.48
0000000150380384	1	FL	Not Available	94,000.00	Not Available	74,317.99
0000000150383974	1	FL	Not Available	247,500.00	Not Available	237,999.35
000000150460277	1	СТ	Not Available	237,500.00	Not Available	221,975.47
000000150522662	1	IN	Not Available	111,600.00	Not Available	95,041.08
0000000150598605	1	NH	Not Available	168,683.00	Not Available	130,597.97
0000000150768208	1	FL	Not Available	222,750.00	Not Available	94,861.40
0000000150832822	1	NC	Not Available	105,300.00	Not Available	98,387.31
Count: 13	SUBTOTAL			1,755,445.00	Not Available	1,447,681.85
Group 2						
000000148429137	2	NY	Not Available	180,000.00	Not Available	170,785.18
0000000149546236	2	NJ	Not Available	400,000.00	Not Available	288,333.71
0000000149558454	2	NM	Not Available	535,400.00	Not Available	281,395.72
000000149558694	2	WI	Not Available	148,000.00	Not Available	118,584.94
0000000149582744	2	NY	Not Available	479,750.00	Not Available	391,559.94
0000000149587453	2	NY	Not Available	440,000.00	Not Available	481,746.03
0000000149887671	2	CA	Not Available	210,375.00	Not Available	125,107.59
000000149990947	2	FL	Not Available	234,000.00	Not Available	181,477.16
0000000150291938	2	NJ	Not Available	346,750.00	Not Available	297,612.66

# Citigroup Mortgage Loan Trust Inc. Asset-Backed Pass-Through Certificates, Series 2006-WF2



## Foreclosure Detail

Loan Number	Group No.	State	Foreclosure Conclusion Date	Original Principal Balance	Unpaid Principal Balance at Acquisition	Current Scheduled Principal Balance
Group 2						
0000000150368157	2	CA	Not Available	432,000.00	Not Available	375,512.92
0000000150387934	2	NJ	Not Available	161,000.00	Not Available	131,384.31
0000000150598167	2	FL	Not Available	88,500.00	Not Available	83,818.64
0000000150689651	2	CA	Not Available	251,750.00	Not Available	217,535.92
0000000150701316	2	MD	Not Available	159,300.00	Not Available	65,727.52
0000000150962207	2	MA	Not Available	292,000.00	Not Available	232,357.95
Count: 15	SUBTOTAL			4,358,825.00	Not Available	3,442,940.19
Count: 28	TOTALS			6,114,270.00	Not Available	4,890,622.04

# Citigroup Mortgage Loan Trust Inc. Asset-Backed Pass-Through Certificates, Series 2006-WF2



## **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							
0000000149069098	1	WV	Not Available	227,050.00	Not Available	188,156.48	Not Available
Count: 1  Group 2	SUBTOTAL			227,050.00	Not Available	188,156.48	Not Available
0000000149793523	2	MD	Not Available	49,500.00	Not Available	42,214.69	Not Available
0000000149911992	2	FL	Not Available	270,000.00	Not Available	251,107.10	Not Available
0000000150217719	2	NY	Not Available	270,000.00	Not Available	250,546.12	Not Available
0000000150281582	2	NJ	Not Available	445,000.00	Not Available	415,922.34	Not Available
0000000150493328	2	NY	Not Available	273,980.00	Not Available	275,581.03	Not Available
Count: 5	SUBTOTAL			1,308,480.00	Not Available	1,235,371.28	Not Available
Count: 6	TOTALS			1,535,530.00	Not Available	1,423,527.76	Not Available