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CMLTI 2006-NC2 09R trade summary

Citigroup, Inc.

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Trade Summary
 Citigroup Global Markets Inc. 8/29/2006
 As of 08/29/06

Description	Loan Count	% in count	Amount	% in dollar
Tape 1	2191		\$465,876,769.19	
Tape 2	2564		\$553,830,450.22	
Tape Kick	0		\$0.00	
Total Original Population	4755		\$1,019,707,219.41	

FALLOUT

Description	Loan Count	% in count	Amount	% in dollar
NC FALLOUT				
Collateral Kick	0	0.00%	\$ -	0.00%
EPD / Delinquent	3	0.06%	\$ 1,561,836.00	0.15%
First Payment Default	11	0.23%	\$ 1,892,230.00	0.19%
Hold - Risk	1	0.02%	\$ 188,000.00	0.02%
Hold - Legal	4	0.08%	\$ 1,304,700.00	0.13%
Hold - Compliance	0	0.00%	\$ -	0.00%
Hold - Hurricane	0	0.00%	\$ -	0.00%
Missing File	0	0.00%	\$ -	0.00%
PIF	9	0.19%	\$ 1,638,346.00	0.16%
Removed by Seller	0	0.00%	\$ -	0.00%
Tape Kick	3	0.06%	\$ 745,563.00	0.07%
Unfund	5	0.11%	\$ 985,770.00	0.10%
	36	0.76%	\$ 8,316,445.00	0.82%

INVESTOR REVIEW KICKS

Appraisal Kick	53	1.11%	\$ 12,000,770.00	1.18%
Credit Kick	145	3.05%	\$ 45,868,743.00	4.50%
Combo Kick	0	0.00%	\$ -	0.00%
Investor Kick	14	0.29%	\$ 4,342,270.00	0.43%
FICO Drift	0	0.00%	\$ -	0.00%
	212	4.46%	\$ 62,211,783.00	6.10%
Pending Credit	0	0.00%	\$ -	0.00%
Pending Appraisal	0	0.00%	\$ -	0.00%
	0	0.00%	\$ -	0.00%
Total Fallout	248	5.22%	\$ 70,528,228.00	6.92%

TOTAL EXECUTION:	4507	94.78%	\$ 949,178,991.41	93.08%
EXECUTION W/OUT NC FALLOUT	4543	95.54%	\$ 957,495,436.41	93.90%

Projected - Pricing Adjustments

Description	Traded As	Actual	Diff	BuyUp	Buydown
Price	102.5500				
WAC	8.4000	8.4250	0.0250	1.50	1.00
WAM	6.2400	6.1890	-0.0510	0.50	0.50
FICO	0.0000	0.0000	0.0000	0.00	0.00
PPP	0.0000	0.0000	0.0000	0.00	0.00
Loss Coverage	0.0000	0.0000	0.0000	0.00	0.00
Seasoning	0.0000	0.0000	0.0000	0.00	0.00
Price Adjustments					
WAC Price Adj		0.03750			
WAM Price Adj		-0.02038			
FICO Price Adj		0.00000			
PPP Price Adj		0.00000			
Loss Coverage Price Adj		0.00000			
Seasoning Price Adj		0.00000			
Total Price Adjustment		0.01712			
Projected Pool Price		102.5671			
Investor Price		0.0000			
Diff		-102.5671			

Credit Due Diligence Sample		Loan Count		Loan Amount	
Tape 1	CR Sample 1	10.14%	482	13.09%	\$ 133,432,628.00
Tape 2	CR Sample 2	14.87%	707	15.18%	\$ 154,760,737.20
Total Credit Sample		25.01%	1189	28.26%	\$ 288,193,365.20

Appraisal Due Diligence Sample		Loan Count		Loan Amount	
Tape 1	AR Sample 1	0.00%	0	0.00%	\$ -
Tape 2	AR Sample 2	0.00%	0	0.00%	\$ -
Tape 3	AR Sample 3	0.00%	0	0.00%	\$ -
Tape 4	AR Sample 4	0.00%	0	0.00%	\$ -
Total Appraisal Sample		0.00%	0	0.00%	\$ -