

**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	
<b>Total Original Population</b>	<b>4755</b>		<b>\$1,019,707,219.41</b>	

**FALLOUT**

<b>NC FALLOUT</b>					
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%
	<b>36</b>	<b>0.76%</b>	<b>\$</b>	<b>8,316,445.00</b>	<b>0.82%</b>
<b>INVESTOR REVIEW KICKS</b>					
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%
	<b>212</b>	<b>4.46%</b>	<b>\$</b>	<b>62,211,783.00</b>	<b>6.10%</b>
Pending Credit	0	0.00%	\$	-	0.00%
Pending Appraisal	0	0.00%	\$	-	0.00%
	<b>0</b>	<b>0.00%</b>	<b>\$</b>	<b>-</b>	<b>0.00%</b>
<b>Total Fallout</b>	<b>248</b>	<b>5.22%</b>	<b>\$</b>	<b>70,528,228.00</b>	<b>6.92%</b>
<b>TOTAL EXECUTION:</b>	<b>4507</b>	<b>94.78%</b>	<b>\$</b>	<b>949,178,991.41</b>	<b>93.08%</b>
<b>EXECUTION W/OUT NC FALLOUT</b>	<b>4543</b>	<b>95.54%</b>	<b>\$</b>	<b>957,495,436.41</b>	<b>93.90%</b>

**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
<b>Price Adjustments</b>					
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			
<b>Total Price Adjustment</b>		<b>0.01712</b>			
Projected Pool Price		102.5671			
Investor Price		0.0000			
Diff		-102.5671			

<b>Credit Due Diligence Sample</b>		<b>Loan Count</b>		<b>Loan Amount</b>	
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
<b>Total Credit Sample</b>		<b>25.01%</b>	<b>1189</b>	<b>28.26%</b>	<b>\$ 288,193,365.20</b>

<b>Appraisal Due Diligence Sample</b>		<b>Loan Count</b>		<b>Loan Amount</b>	
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%	\$ -
<b>Total Appraisal Sample</b>		<b>0.00%</b>	<b>0</b>	<b>0.00%</b>	<b>\$ -</b>