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Citi Cumulative CFMSI Loan Losses Summary

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Cumulative CFMSI Loan Losses Summary as of 01/25/2010

Year of Issuance	(Gain)/Loss	Original Loan Bal	Loan Loss Severity %	Original Security Bal	Loss as Pct of Security
2004	13,970,383.42	31,189,122.24	44.79%	602,091,158.02	2.32%
2003	112,837,738.19	242,606,484.46	46.51%	3,495,317,286.66	3.23%
2002	29,814,890.20	70,077,088.36	42.55%	755,260,740.02	3.95%
Total	156,623,011.81	343,872,695.06	45.55%	4,852,669,184.70	3.23%

Security Level Detail

Series	(Gain)/Loss	Loan		Loss		Original Security Bal	Loss as Pct of Security
		Original Loan Bal	Loan Loss Severity %	Original Security Bal	Loss as Pct of Security		
CF2004-01	13,970,383.42	31,189,122.24	44.79	602,091,158.02	2.32		
CF2003-04	29,094,598.48	65,574,800.71	44.37	1,074,879,256.92	2.71		
CF2003-03	22,593,381.12	49,772,987.75	45.39	755,499,390.11	2.99		
CF2003-02	29,247,514.84	64,634,837.98	45.25	890,733,151.29	3.28		
CF2003-01	31,902,243.75	62,623,858.02	50.94	774,205,488.34	4.12		
CF2002-01	29,814,890.20	70,077,088.36	42.55	755,260,740.02	3.95		
Total	156,623,011.81	343,872,695.06	45.55	4,852,669,184.70	3.23		