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Citi Cumulative CRMSI Loan Losses Summary

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Cumulative CRMSI 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
2007	21,509,682.35	36,985,536.89	58.16%	1,568,780,054.43	1.37%
2006	41,241,476.09	73,415,014.21	56.18%	2,187,552,279.84	1.89%
Total	62,751,158.44	110,400,551.10	56.84%	3,756,332,334.27	1.67%

Security Level Detail						
Series	(Gain)/Loss	Original Loan Bal	Loan Loss Severity %	Original Security Bal	Loss as Pct of Security	
2007-01	11,435,702.19	20,081,511.19	56.95	705,717,642.26	1.62	
2006-03	7,756,827.16	14,586,480.73	53.18	542,836,307.48	1.43	
2006-02	16,262,156.78	28,626,205.86	56.81	851,534,560.19	1.91	
2006-01	17,222,492.15	30,202,327.62	57.02	793,181,412.17	2.17	
Total	62,751,158.44	110,400,551.10	56.84	3,756,332,334.27	1.67	