# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## Distribution Date: 25-Apr-06

### ABN AMRO Acct : 723570.1

| | |
|---|---|
| **Payment Date:** | 25-Apr-06 |
| **Prior Payment:** | N/A |
| **Next Payment:** | 25-May-06 |
| **Record Date:** | 31-Mar-06 |
| **Distribution Count:** | 1 |
| **Closing Date:** | 31-Mar-06 |
| **First Pay. Date:** | 25-Apr-06 |
| **Rated Final Payment Date:** | 26-Apr-38 |
| **Determination Date:** | 18-Apr-06 |

***Content:*** ***Pages***



***Contact Information:***


| | | |
|---|---|---|
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| Administrator: | John Chozen | 312.992.1816 |
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***Outside Parties To The Transaction***

Issuer: Lehman Brothers Inc.

Depositor: Structured Asset Securities Corporation

Underwriter: Lehman Brothers Inc.

Master Servicer: Aurora Loan Services LLC

Rating Agency: Moody's Investors Service, Inc./Standard & Poor's Ratings Services

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Bonds Payments*

| Class | CUSIP | Original Face Value [1] | | Beginning Certificate Balance | Principal Payment | Current Realized Loss | Deferred Interest | Ending Certificate Balance | Interest Payment [2] | Interest Adjustment | Pass-Through Rate |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1-A1 | 52520MGG2 | 141,462,000.00 | | 141,462,000.00 | 1,350,141.76 | 0.00 | 0.00 | 140,111,858.24 | 775,026.49 | 301.65 | 6.5718695068% |
| 1-A2 | 52520MGH0 | 2,948,000.00 | | 2,948,000.00 | 28,136.30 | 0.00 | 0.00 | 2,919,863.71 | 16,446.54 | 301.65 | 6.5718695068% |
| 2-A1 | 52520MGJ6 | 8,128,000.00 | | 8,128,000.00 | 0.00 | 0.00 | 0.00 | 8,128,000.00 | 38,946.67 | 0.00 | 5.7500000000% |
| 2-A2 | 52520MGK3 | 26,633,000.00 | | 26,633,000.00 | 0.00 | 0.00 | 0.00 | 26,633,000.00 | 127,616.46 | 0.00 | 5.7500000000% |
| 2-A3 | 52520MGL1 | 39,128,000.00 | | 39,128,000.00 | 406,840.66 | 0.00 | 0.00 | 38,721,159.34 | 187,488.33 | 0.00 | 5.7500000000% |
| 3-A1 | 52520MGM9 | 23,930,000.00 | | 23,930,000.00 | 238,170.73 | 0.00 | 0.00 | 23,691,829.27 | 117,495.10 | 0.00 | 5.8919400075% |
| 4-A1 | 52520MGN7 | 18,925,000.00 | | 18,925,000.00 | 492,012.09 | 0.00 | 0.00 | 18,432,987.91 | 78,854.17 | 0.00 | 5.0000000000% |
| 5-A1 | 52520MGP2 | 31,399,000.00 | | 31,399,000.00 | 483,475.10 | 0.00 | 0.00 | 30,915,524.90 | 143,912.08 | 0.00 | 5.5000000000% |
| 6-A1 | 52520MGQ0 | 22,736,000.00 | | 22,736,000.00 | 87,455.44 | 0.00 | 0.00 | 22,648,544.61 | 113,680.00 | 0.00 | 6.0000000000% |
| AP | 52520MGR8 | 1,061,930.00 | | 1,061,930.00 | 2,198.00 | 0.00 | 0.00 | 1,059,732.00 | 0.00 | 0.00 | N/A |
| AX | 52520MGS6 | 1,839,193.00 | **N** | 1,839,193.09 | 0.00 | 0.00 | 0.00 | 1,816,058.41 | 9,195.97 | 0.00 | 6.0000000000% |
| PAX | 52520MGT4 | 863,942.00 | **N** | 863,942.36 | 0.00 | 0.00 | 0.00 | 862,989.52 | 4,319.71 | 0.00 | 6.0000000000% |
| 1B1 | 52520MGU1 | 1,842,000.00 | | 1,842,000.00 | 4,469.29 | 0.00 | 0.00 | 1,837,530.71 | 10,087.82 | 0.00 | 6.5718695068% |
| 1B2 | 52520MGV9 | 295,000.00 | | 295,000.00 | 0.00 | 0.00 | 0.00 | 295,000.00 | 1,615.58 | 0.00 | 6.5718695068% |
| 1B3 | 52520MGW7 | 221,000.00 | | 221,000.00 | 0.00 | 0.00 | 0.00 | 221,000.00 | 1,210.32 | 0.00 | 6.5718695068% |
| 1B4 | 52520MHF3 | 221,000.00 | | 221,000.00 | 0.00 | 0.00 | 0.00 | 221,000.00 | 1,210.32 | 0.00 | 6.5718695068% |
| 1B5 | 52520MHG1 | 221,000.00 | | 221,000.00 | 0.00 | 0.00 | 0.00 | 221,000.00 | 1,210.32 | 0.00 | 6.5718695068% |
| 1B6 | 52520MHH9 | 147,552.00 | | 147,552.00 | 0.00 | 0.00 | 0.00 | 147,552.00 | 808.08 | 0.00 | 6.5718695068% |
| B1(2-6) | 52520MGY3 | 4,102,000.00 | | 4,102,000.00 | 8,993.12 | 0.00 | 0.00 | 4,093,006.88 | 19,397.29 | 0.00 | 5.6744870916% |
| B2(2-6) | 52520MGZ0 | 1,070,000.00 | | 1,070,000.00 | 2,345.84 | 0.00 | 0.00 | 1,067,654.16 | 5,059.75 | 0.00 | 5.6744870916% |
| B3(2-6) | 52520MHA4 | 355,000.00 | | 355,000.00 | 778.29 | 0.00 | 0.00 | 354,221.71 | 1,678.70 | 0.00 | 5.6744870916% |
| B4(2-6) | 52520MHC0 | 268,000.00 | | 268,000.00 | 587.56 | 0.00 | 0.00 | 267,412.44 | 1,267.30 | 0.00 | 5.6744870916% |
| B5(2-6) | 52520MHD8 | 268,000.00 | | 268,000.00 | 587.56 | 0.00 | 0.00 | 267,412.44 | 1,267.30 | 0.00 | 5.6744870916% |
| B6(2-6) | 52520MHE6 | 349,088.00 | | 349,088.00 | 765.33 | 0.00 | 0.00 | 348,322.67 | 1,650.75 | 0.00 | 5.6744870916% |
| LT-R | 9ABS2196 | 0.00 | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | N/A |
| R-2 | | 0.00 | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | N/A |
| R | 52520MHB2 | 100.00 | | 100.00 | 100.00 | 0.00 | 0.00 | 0.00 | 0.55 | 0.00 | 6.5719000000% |

[1] N denotes notional balance not included in total [2] Accrued Interest plus/minus Interest Adjustment minus Deferred Interest equals Interest Payment * Denotes Controlling Class

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Bonds Payments*

| Class | CUSIP | Original Face Value [1] | Beginning Certificate Balance | Principal Payment | Current Realized Loss | Deferred Interest | Ending Certificate Balance | Interest Payment [2] | Interest Adjustment | Pass-Through Rate |
|---|---|---|---|---|---|---|---|---|---|---|
| Total | | 325,710,670.00 | 325,710,670.00 | 3,107,057.07 | 0.00 | 0.00 | 322,603,612.99 | 1,659,445.60 | 603.30 | |
| | | | | | | Total P&I Payment | | 4,766,502.67 | | |

[1] N denotes notional balance not included in total [2] Accrued Interest plus/minus Interest Adjustment minus Deferred Interest equals Interest Payment * Denotes Controlling Class

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Grantor Trust*

| Class | CUSIP | Original Face Value (1) | Beginning Certificate Balance | Principal Payment | Current Realized Loss | Deferred Interest | Ending Certificate Balance | Interest Payment (2) | Interest Adjustment | Pass-Through Rate |
|---|---|---|---|---|---|---|---|---|---|---|
| P | 6ABS2197 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | N/A |
| Total | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| | | | | | | Total P&I Payment | | 0.00 | | |

(1) N denotes notional balance not included in total (2) Accrued Interest plus/minus Interest Adjustment minus Deferred Interest equals Interest Payment * Denotes Controlling Class

 

LaSalle Bank
ABN AMRO

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Statement to Certificate Holders (FACTORS)*
### *Bonds Payments*

| Class | CUSIP | Original Face Value | Beginning Certificate Balance * | Principal Payment * | Current Realized Loss * | Deferred Interest * | Ending Certificate Balance * | Interest Payment * | Interest Adjustment* | Next Rate ** |
|---|---|---|---|---|---|---|---|---|---|---|
| 1-A1 | 52520MGG2 | 141,462,000.00 | 1000.000000000 | 9.544200987 | 0.000000000 | 0.000000000 | 990.455799013 | 5.478690320 | 0.002132375 | 6.57131000% |
| 1-A2 | 52520MGH0 | 2,948,000.00 | 1000.000000000 | 9.544199457 | 0.000000000 | 0.000000000 | 990.455803935 | 5.578880597 | 0.102323609 | 6.57131000% |
| 2-A1 | 52520MGJ6 | 8,128,000.00 | 1000.000000000 | 0.000000000 | 0.000000000 | 0.000000000 | 1000.000000000 | 4.791667077 | 0.000000000 | Fixed |
| 2-A2 | 52520MGK3 | 26,633,000.00 | 1000.000000000 | 0.000000000 | 0.000000000 | 0.000000000 | 1000.000000000 | 4.791666729 | 0.000000000 | Fixed |
| 2-A3 | 52520MGL1 | 39,128,000.00 | 1000.000000000 | 10.397686056 | 0.000000000 | 0.000000000 | 989.602313944 | 4.791666581 | 0.000000000 | Fixed |
| 3-A1 | 52520MGM9 | 23,930,000.00 | 1000.000000000 | 9.952809444 | 0.000000000 | 0.000000000 | 990.047190556 | 4.909949854 | 0.000000000 | 5.89398000% |
| 4-A1 | 52520MGN7 | 18,925,000.00 | 1000.000000000 | 25.997996830 | 0.000000000 | 0.000000000 | 974.002003170 | 4.166666843 | 0.000000000 | Fixed |
| 5-A1 | 52520MGP2 | 31,399,000.00 | 1000.000000000 | 15.397786554 | 0.000000000 | 0.000000000 | 984.602213446 | 4.583333227 | 0.000000000 | Fixed |
| 6-A1 | 52520MGQ0 | 22,736,000.00 | 1000.000000000 | 3.846562280 | 0.000000000 | 0.000000000 | 996.153439919 | 5.000000000 | 0.000000000 | Fixed |
| AP | 52520MGR8 | 1,061,930.00 | 1000.000000000 | 2.069816278 | 0.000000000 | 0.000000000 | 997.930183722 | 0.000000000 | 0.000000000 | N/A |
| AX | 52520MGS6 | 1,839,193.00 **N** | 1000.000048935 | 0.000000000 | 0.000000000 | 0.000000000 | 987.421336423 | 5.000002719 | 0.000000000 | N/A |
| PAX | 52520MGT4 | 863,942.00 **N** | 1000.000416695 | 0.000000000 | 0.000000000 | 0.000000000 | 998.897518583 | 5.000000000 | 0.000000000 | N/A |
| 1B1 | 52520MGU1 | 1,842,000.00 | 1000.000000000 | 2.426324647 | 0.000000000 | 0.000000000 | 997.573675353 | 5.476558089 | 0.000000000 | 6.57131000% |
| 1B2 | 52520MGV9 | 295,000.00 | 1000.000000000 | 0.000000000 | 0.000000000 | 0.000000000 | 1000.000000000 | 5.476542373 | 0.000000000 | 6.57131000% |
| 1B3 | 52520MGW7 | 221,000.00 | 1000.000000000 | 0.000000000 | 0.000000000 | 0.000000000 | 1000.000000000 | 5.476561086 | 0.000000000 | 6.57131000% |
| 1B4 | 52520MHF3 | 221,000.00 | 1000.000000000 | 0.000000000 | 0.000000000 | 0.000000000 | 1000.000000000 | 5.476561086 | 0.000000000 | 6.57131000% |
| 1B5 | 52520MHG1 | 221,000.00 | 1000.000000000 | 0.000000000 | 0.000000000 | 0.000000000 | 1000.000000000 | 5.476561086 | 0.000000000 | 6.57131000% |
| 1B6 | 52520MHH9 | 147,552.00 | 1000.000000000 | 0.000000000 | 0.000000000 | 0.000000000 | 1000.000000000 | 5.476577749 | 0.000000000 | 6.57131000% |
| B1(2-6) | 52520MGY3 | 4,102,000.00 | 1000.000000000 | 2.192374451 | 0.000000000 | 0.000000000 | 997.807625549 | 4.728739639 | 0.000000000 | 5.95914000% |
| B2(2-6) | 52520MGZ0 | 1,070,000.00 | 1000.000000000 | 2.192373832 | 0.000000000 | 0.000000000 | 997.807626168 | 4.728738318 | 0.000000000 | 5.95914000% |
| B3(2-6) | 52520MHA4 | 355,000.00 | 1000.000000000 | 2.192366197 | 0.000000000 | 0.000000000 | 997.807633803 | 4.728732394 | 0.000000000 | 5.95914000% |
| B4(2-6) | 52520MHC0 | 268,000.00 | 1000.000000000 | 2.192388060 | 0.000000000 | 0.000000000 | 997.807611940 | 4.728731343 | 0.000000000 | 5.95914000% |
| B5(2-6) | 52520MHD8 | 268,000.00 | 1000.000000000 | 2.192388060 | 0.000000000 | 0.000000000 | 997.807611940 | 4.728731343 | 0.000000000 | 5.95914000% |
| B6(2-6) | 52520MHE6 | 349,088.00 | 1000.000000000 | 2.192369832 | 0.000000000 | 0.000000000 | 997.807630168 | 4.728750344 | 0.000000000 | 5.95914000% |
| LT-R | 9ABS2196 | 0.00 | 0.000000000 | 0.000000000 | 0.000000000 | 0.000000000 | 0.000000000 | 0.000000000 | 0.000000000 | N/A |
| R-2 | | 0.00 | 0.000000000 | 0.000000000 | 0.000000000 | 0.000000000 | 0.000000000 | 0.000000000 | 0.000000000 | N/A |
| R | 52520MHB2 | 100.00 | 1000.000000000 | 1000.000000000 | 0.000000000 | 0.000000000 | 0.000000000 | 5.500000000 | 0.000000000 | N/A |

* Per $1,000 of Original Face Value    ** Estimated

**Lehman Mortgage Trust**
**Mortgage Pass-Through Certificates**
**Series 2006-2**

***Distribution Date: 25-Apr-06***
***Statement to Certificate Holders (FACTORS)***
***Grantor Trust***

| Class | CUSIP | Original Face Value | Beginning Certificate Balance * | Principal Payment * | Current Realized Loss * | Deferred Interest * | Ending Certificate Balance * | Interest Payment * | Interest Adjustment* | Next Rate ** |
|---|---|---|---|---|---|---|---|---|---|---|
| P | 6ABS2197 | 0.00 | 0.000000000 | 0.000000000 | 0.000000000 | 0.000000000 | 0.000000000 | 0.000000000 | 0.000000000 | N/A |

* Per $1,000 of Original Face Value ** Estimated

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Cash Reconciliation Summary*

### Pool Source of Funds

**Interest Summary**

| | |
|---|---|
| **Interest Summary** | |
| Scheduled Interest | 1,731,242.94 |
| Fees | 72,400.64 |
| **Remittance Interest** | 1,658,842.30 |
| **Other Interest Proceeds/Shortfalls** | |
| Prepayment Penalties | 0.00 |
| Other Interest Loss | 0.00 |
| Other Interest Proceeds | 603.31 |
| Non-advancing Interest | 0.00 |
| Net PPIS/Relief Act Shortfall | 0.00 |
| Modification Shortfall | 0.00 |
| Other Interest Proceeds/Shortfalls | 603.31 |
| **Interest Adjusted** | 1,659,445.61 |
| **Fee Summary** | |
| Total Servicing Fees | 72,400.64 |
| Total Trustee Fees | 0.00 |
| LPMI Fees | 0.00 |
| Credit Manager's Fees | 0.00 |
| Misc. Fees / Trust Expense | 0.00 |
| Insurance Premium | 0.00 |
| **Total Fees** | 72,400.64 |

**Advances (Principal & Interest)**

| | |
|---|---|
| Prior Month's Outstanding Advances | 0.00 |
| Current Advances | 1,668,149.77 |
| Reimbursement of Prior Advances | 0.00 |
| Outstanding Advances | 1,668,149.77 |

**Principal Summary**

| | |
|---|---|
| **Principal Summary** | |
| Scheduled Prin Distribution | 616,523.03 |
| Curtailments | 1,245,955.20 |
| Prepayments in Full | 1,207,329.16 |
| Liquidation Proceeds | 0.00 |
| Repurchase Proceeds | 0.00 |
| Other Principal Proceeds | 37,249.23 |
| **Remittance Principal** | 3,107,056.62 |

### Non-Pool Source of Funds

| | |
|---|---|
| **P&I Due Certificate Holders** | 4,766,502.23 |

P&I Advances as of the end of the Due Period do not reflect the amount of advances remitted by the Servicer on the Servicer Remittance Date due to additional proceeds received between the end of the Due Period and the Servicer Remittance Date and netted from the P&I Advances stated as of the end of the Due Period.

 

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Cash Reconciliation Summary Collateral Group 1*

| | Fixed | Total |
|---|---|---|
| **Interest Summary** | | |
| Scheduled Interest | 842,256.48 | 842,256.48 |
| Fees | 35,243.77 | 35,243.77 |
| Remittance Interest | 807,012.72 | 807,012.72 |
| **Other Interest Proceeds/Shortfalls** | | |
| Prepayment Penalties | 0.00 | 0.00 |
| Other Interest Loss | 0.00 | 0.00 |
| Other Interest Proceeds | 603.31 | 603.31 |
| Non-advancing Interest | 0.00 | 0.00 |
| Net PPIS/Relief Act Shortfall | 0.00 | 0.00 |
| Modification Shortfall | 0.00 | 0.00 |
| Other Interest Proceeds/Shortfalls | 603.31 | 603.31 |
| **Interest Adjusted** | 807,616.03 | 807,616.03 |
| **Principal Summary** | | |
| Scheduled Principal Distribution | 223,426.76 | 223,426.76 |
| Curtailments | 97,317.65 | 97,317.65 |
| Prepayments in Full | 1,024,853.01 | 1,024,853.01 |
| Liquidation Proceeds | 0.00 | 0.00 |
| Repurchase Proceeds | 0.00 | 0.00 |
| Other Principal Proceeds | 37,249.23 | 37,249.23 |
| Less Mod Losses | 0.00 | 0.00 |
| Remittance Principal | 1,382,846.65 | 1,382,846.65 |
| **Fee Summary** | | |
| Total Servicing Fees | 35,243.77 | 35,243.77 |
| Total Trustee Fees | 0.00 | 0.00 |
| LPMI Fees | 0.00 | 0.00 |
| Total Fees | 35,243.77 | 35,243.77 |
| **Beginning Principal Balance** | 147,357,652.57 | 147,357,652.57 |
| **Ending Principal Balance** | 145,980,883.68 | 145,980,883.68 |

| **Advances (Principal & Interest)** | |
|---|---|
| Prior Month's Outstanding Advances | 0.00 |
| Current Advances | 800,249.53 |
| Reimbursement of Prior Advances | 0.00 |
| Outstanding Advances | 800,249.53 |

 

Lehman Mortgage Trust
Mortgage Pass-Through Certificates
Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Cash Reconciliation Summary Collateral Group 2*

| | Discount Loans | AX Loans | PAX Loans | Total |
|---|---|---|---|---|
| **Interest Summary** | | | | |
| Scheduled Interest | 87,051.75 | 219,211.95 | 89,852.45 | 396,116.15 |
| Fees | 3,778.64 | 8,770.42 | 3,583.27 | 16,132.33 |
| Remittance Interest | 83,273.11 | 210,441.53 | 86,269.18 | 379,983.82 |
| **Other Interest Proceeds/Shortfalls** | | | | |
| Prepayment Penalties | 0.00 | 0.00 | 0.00 | 0.00 |
| Other Interest Loss | 0.00 | 0.00 | 0.00 | 0.00 |
| Other Interest Proceeds | 0.00 | 0.00 | 0.00 | 0.00 |
| Non-advancing Interest | 0.00 | 0.00 | 0.00 | 0.00 |
| Net PPIS/Relief Act Shortfall | 0.00 | 0.00 | 0.00 | 0.00 |
| Modification Shortfall | 0.00 | 0.00 | 0.00 | 0.00 |
| Other Interest Proceeds/Shortfalls | 0.00 | 0.00 | 0.00 | 0.00 |
| **Interest Adjusted** | 83,273.11 | 210,441.53 | 86,269.18 | 379,983.82 |
| **Principal Summary** | | | | |
| Scheduled Principal Distribution | 16,225.35 | 24,625.86 | 10,878.82 | 51,730.03 |
| Curtailments | 5,379.06 | 349,858.59 | 2,514.36 | 357,752.01 |
| Prepayments in Full | 0.00 | 0.00 | 0.00 | 0.00 |
| Liquidation Proceeds | 0.00 | 0.00 | 0.00 | 0.00 |
| Repurchase Proceeds | 0.00 | 0.00 | 0.00 | 0.00 |
| Other Principal Proceeds | 0.00 | 0.00 | 0.00 | 0.00 |
| Less Mod Losses | 0.00 | 0.00 | 0.00 | 0.00 |
| Remittance Principal | 21,604.41 | 374,484.45 | 13,393.18 | 409,482.04 |
| **Fee Summary** | | | | |
| Total Servicing Fees | 3,778.64 | 8,770.42 | 3,583.27 | 16,132.33 |
| Total Trustee Fees | 0.00 | 0.00 | 0.00 | 0.00 |
| LPMI Fees | 0.00 | 0.00 | 0.00 | 0.00 |
| Total Fees | 3,778.64 | 8,770.42 | 3,583.27 | 16,132.33 |
| **Beginning Principal Balance** | 18,137,449.11 | 42,098,021.33 | 17,199,719.38 | 77,435,189.82 |
| **Ending Principal Balance** | 18,115,844.70 | 41,723,536.88 | 17,186,326.20 | 77,025,707.78 |

| **Advances (Principal & Interest)** | |
|---|---|
| Prior Month's Outstanding Advances | 0.00 |
| Current Advances | 304,423.91 |
| Reimbursement of Prior Advances | 0.00 |
| Outstanding Advances | 304,423.91 |

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Cash Reconciliation Summary Collateral Group 3*

| | Fixed | Total |
|---|---|---|
| **Interest Summary** | | |
| Scheduled Interest | 127,062.11 | 127,062.11 |
| Fees | 5,171.90 | 5,171.90 |
| Remittance Interest | 121,890.20 | 121,890.20 |
| **Other Interest Proceeds/Shortfalls** | | |
| Prepayment Penalties | 0.00 | 0.00 |
| Other Interest Loss | 0.00 | 0.00 |
| Other Interest Proceeds | 0.00 | 0.00 |
| Non-advancing Interest | 0.00 | 0.00 |
| Net PPIS/Relief Act Shortfall | 0.00 | 0.00 |
| Modification Shortfall | 0.00 | 0.00 |
| Other Interest Proceeds/Shortfalls | 0.00 | 0.00 |
| **Interest Adjusted** | 121,890.20 | 121,890.20 |
| **Principal Summary** | | |
| Scheduled Principal Distribution | 54,707.86 | 54,707.86 |
| Curtailments | 2,959.37 | 2,959.37 |
| Prepayments in Full | 182,476.15 | 182,476.15 |
| Liquidation Proceeds | 0.00 | 0.00 |
| Repurchase Proceeds | 0.00 | 0.00 |
| Other Principal Proceeds | 0.00 | 0.00 |
| Less Mod Losses | 0.00 | 0.00 |
| Remittance Principal | 240,143.38 | 240,143.38 |
| **Fee Summary** | | |
| Total Servicing Fees | 5,171.90 | 5,171.90 |
| Total Trustee Fees | 0.00 | 0.00 |
| LPMI Fees | 0.00 | 0.00 |
| Total Fees | 5,171.90 | 5,171.90 |
| **Beginning Principal Balance** | 24,825,141.55 | 24,825,141.55 |
| **Ending Principal Balance** | 24,584,998.17 | 24,584,998.17 |

| **Advances (Principal & Interest)** | |
|---|---|
| Prior Month's Outstanding Advances | 0.00 |
| Current Advances | 136,360.76 |
| Reimbursement of Prior Advances | 0.00 |
| Outstanding Advances | 136,360.76 |

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Cash Reconciliation Summary Collateral Group 4*

| | Discount Loans | Total |
|---|---|---|
| **Interest Summary** | | |
| Scheduled Interest | 16,971.10 | 16,971.10 |
| Fees | 868.31 | 868.31 |
| Remittance Interest | 16,102.79 | 16,102.79 |
| **Other Interest Proceeds/Shortfalls** | | |
| Prepayment Penalties | 0.00 | 0.00 |
| Other Interest Loss | 0.00 | 0.00 |
| Other Interest Proceeds | 0.00 | 0.00 |
| Non-advancing Interest | 0.00 | 0.00 |
| Net PPIS/Relief Act Shortfall | 0.00 | 0.00 |
| Modification Shortfall | 0.00 | 0.00 |
| Other Interest Proceeds/Shortfalls | 0.00 | 0.00 |
| **Interest Adjusted** | 16,102.79 | 16,102.79 |
| **Principal Summary** | | |
| Scheduled Principal Distribution | 17,656.42 | 17,656.42 |
| Curtailments | 1,336.85 | 1,336.85 |
| Prepayments in Full | 0.00 | 0.00 |
| Liquidation Proceeds | 0.00 | 0.00 |
| Repurchase Proceeds | 0.00 | 0.00 |
| Other Principal Proceeds | 0.00 | 0.00 |
| Less Mod Losses | 0.00 | 0.00 |
| Remittance Principal | 18,993.27 | 18,993.27 |
| **Fee Summary** | | |
| Total Servicing Fees | 868.31 | 868.31 |
| Total Trustee Fees | 0.00 | 0.00 |
| LPMI Fees | 0.00 | 0.00 |
| Total Fees | 868.31 | 868.31 |
| **Beginning Principal Balance** | 4,167,888.31 | 4,167,888.31 |
| **Ending Principal Balance** | 4,148,895.04 | 4,148,895.04 |
| **Advances (Principal & Interest)** | | |
| Prior Month's Outstanding Advances | 0.00 | |
| Current Advances | 19,027.20 | |
| Reimbursement of Prior Advances | 0.00 | |
| Outstanding Advances | 19,027.20 | |

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Cash Reconciliation Summary Collateral Group 5*

| | AX Loans | Total |
|---|---|---|
| **Interest Summary** | | |
| Scheduled Interest | 131,864.01 | 131,864.01 |
| Fees | 6,012.59 | 6,012.59 |
| Remittance Interest | 125,851.42 | 125,851.42 |
| **Other Interest Proceeds/Shortfalls** | | |
| Prepayment Penalties | 0.00 | 0.00 |
| Other Interest Loss | 0.00 | 0.00 |
| Other Interest Proceeds | 0.00 | 0.00 |
| Non-advancing Interest | 0.00 | 0.00 |
| Net PPIS/Relief Act Shortfall | 0.00 | 0.00 |
| Modification Shortfall | 0.00 | 0.00 |
| Other Interest Proceeds/Shortfalls | 0.00 | 0.00 |
| **Interest Adjusted** | 125,851.42 | 125,851.42 |
| **Principal Summary** | | |
| Scheduled Principal Distribution | 114,660.41 | 114,660.41 |
| Curtailments | 778,716.81 | 778,716.81 |
| Prepayments in Full | 0.00 | 0.00 |
| Liquidation Proceeds | 0.00 | 0.00 |
| Repurchase Proceeds | 0.00 | 0.00 |
| Other Principal Proceeds | 0.00 | 0.00 |
| Less Mod Losses | 0.00 | 0.00 |
| Remittance Principal | 893,377.22 | 893,377.22 |
| **Fee Summary** | | |
| Total Servicing Fees | 6,012.59 | 6,012.59 |
| Total Trustee Fees | 0.00 | 0.00 |
| LPMI Fees | 0.00 | 0.00 |
| Total Fees | 6,012.59 | 6,012.59 |
| **Beginning Principal Balance** | 28,860,422.93 | 28,860,422.93 |
| **Ending Principal Balance** | 27,967,045.71 | 27,967,045.71 |

| **Advances (Principal & Interest)** | |
|---|---|
| Prior Month's Outstanding Advances | 0.00 |
| Current Advances | 196,500.28 |
| Reimbursement of Prior Advances | 0.00 |
| Outstanding Advances | 196,500.28 |

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Cash Reconciliation Summary Collateral Group 5*

| | PAX Loans | Total |
|---|---|---|
| **Interest Summary** | | |
| Scheduled Interest | 3,173.65 | 3,173.65 |
| Fees | 144.26 | 144.26 |
| Remittance Interest | 3,029.39 | 3,029.39 |
| **Other Interest Proceeds/Shortfalls** | | |
| Prepayment Penalties | 0.00 | 0.00 |
| Other Interest Loss | 0.00 | 0.00 |
| Other Interest Proceeds | 0.00 | 0.00 |
| Non-advancing Interest | 0.00 | 0.00 |
| Net PPIS/Relief Act Shortfall | 0.00 | 0.00 |
| Modification Shortfall | 0.00 | 0.00 |
| Other Interest Proceeds/Shortfalls | 0.00 | 0.00 |
| **Interest Adjusted** | 3,029.39 | 3,029.39 |
| **Principal Summary** | | |
| Scheduled Principal Distribution | 2,545.94 | 2,545.94 |
| Curtailments | 0.02 | 0.02 |
| Prepayments in Full | 0.00 | 0.00 |
| Liquidation Proceeds | 0.00 | 0.00 |
| Repurchase Proceeds | 0.00 | 0.00 |
| Other Principal Proceeds | 0.00 | 0.00 |
| Less Mod Losses | 0.00 | 0.00 |
| Remittance Principal | 2,545.96 | 2,545.96 |
| **Fee Summary** | | |
| Total Servicing Fees | 144.26 | 144.26 |
| Total Trustee Fees | 0.00 | 0.00 |
| LPMI Fees | 0.00 | 0.00 |
| Total Fees | 144.26 | 144.26 |
| **Beginning Principal Balance** | 692,431.64 | 692,431.64 |
| **Ending Principal Balance** | 689,885.68 | 689,885.68 |

| **Advances (Principal & Interest)** | |
|---|---|
| Prior Month's Outstanding Advances | 0.00 |
| Current Advances | 196,500.28 |
| Reimbursement of Prior Advances | 0.00 |
| Outstanding Advances | 196,500.28 |

 

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Cash Reconciliation Summary Collateral Group 6*

| | AX Loans | Total |
|---|---|---|
| **Interest Summary** | | |
| Scheduled Interest | 160,935.60 | 160,935.60 |
| Fees | 6,667.93 | 6,667.93 |
| Remittance Interest | 154,267.67 | 154,267.67 |
| **Other Interest Proceeds/Shortfalls** | | |
| Prepayment Penalties | 0.00 | 0.00 |
| Other Interest Loss | 0.00 | 0.00 |
| Other Interest Proceeds | 0.00 | 0.00 |
| Non-advancing Interest | 0.00 | 0.00 |
| Net PPIS/Relief Act Shortfall | 0.00 | 0.00 |
| Modification Shortfall | 0.00 | 0.00 |
| Other Interest Proceeds/Shortfalls | 0.00 | 0.00 |
| **Interest Adjusted** | 154,267.67 | 154,267.67 |
| **Principal Summary** | | |
| Scheduled Principal Distribution | 115,931.27 | 115,931.27 |
| Curtailments | 2,615.32 | 2,615.32 |
| Prepayments in Full | 0.00 | 0.00 |
| Liquidation Proceeds | 0.00 | 0.00 |
| Repurchase Proceeds | 0.00 | 0.00 |
| Other Principal Proceeds | 0.00 | 0.00 |
| Less Mod Losses | 0.00 | 0.00 |
| Remittance Principal | 118,546.59 | 118,546.59 |
| **Fee Summary** | | |
| Total Servicing Fees | 6,667.93 | 6,667.93 |
| Total Trustee Fees | 0.00 | 0.00 |
| LPMI Fees | 0.00 | 0.00 |
| Total Fees | 6,667.93 | 6,667.93 |
| **Beginning Principal Balance** | 32,006,040.49 | 32,006,040.49 |
| **Ending Principal Balance** | 31,887,493.90 | 31,887,493.90 |

| **Advances (Principal & Interest)** | |
|---|---|
| Prior Month's Outstanding Advances | 0.00 |
| Current Advances | 211,588.09 |
| Reimbursement of Prior Advances | 0.00 |
| Outstanding Advances | 211,588.09 |

 

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Cash Reconciliation Summary Collateral Group 6*

| | PAX Loans | Total |
|---|---|---|
| **Interest Summary** | | |
| Scheduled Interest | 52,863.85 | 52,863.85 |
| Fees | 2,159.56 | 2,159.56 |
| Remittance Interest | 50,704.29 | 50,704.29 |
| **Other Interest Proceeds/Shortfalls** | | |
| Prepayment Penalties | 0.00 | 0.00 |
| Other Interest Loss | 0.00 | 0.00 |
| Other Interest Proceeds | 0.00 | 0.00 |
| Non-advancing Interest | 0.00 | 0.00 |
| Net PPIS/Relief Act Shortfall | 0.00 | 0.00 |
| Modification Shortfall | 0.00 | 0.00 |
| Other Interest Proceeds/Shortfalls | 0.00 | 0.00 |
| **Interest Adjusted** | 50,704.29 | 50,704.29 |
| **Principal Summary** | | |
| Scheduled Principal Distribution | 35,864.34 | 35,864.34 |
| Curtailments | 5,257.17 | 5,257.17 |
| Prepayments in Full | 0.00 | 0.00 |
| Liquidation Proceeds | 0.00 | 0.00 |
| Repurchase Proceeds | 0.00 | 0.00 |
| Other Principal Proceeds | 0.00 | 0.00 |
| Less Mod Losses | 0.00 | 0.00 |
| Remittance Principal | 41,121.51 | 41,121.51 |
| **Fee Summary** | | |
| Total Servicing Fees | 2,159.56 | 2,159.56 |
| Total Trustee Fees | 0.00 | 0.00 |
| LPMI Fees | 0.00 | 0.00 |
| Total Fees | 2,159.56 | 2,159.56 |
| **Beginning Principal Balance** | 10,365,903.64 | 10,365,903.64 |
| **Ending Principal Balance** | 10,324,782.13 | 10,324,782.13 |

| **Advances (Principal & Interest)** | |
|---|---|
| Prior Month's Outstanding Advances | 0.00 |
| Current Advances | 211,588.09 |
| Reimbursement of Prior Advances | 0.00 |
| Outstanding Advances | 211,588.09 |

LaSalle Bank
ABN AMRO

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Pool Detail and Performance Indicators Total (All Loans)*

### Pool Detail

#### Pool Level Information

| Historical | Amount | Count | |
|---|---|---|---|
| Original Pool Balance | 325,710,670.95 | 817 | |
| Cum Scheduled Principal | 616,523.03 | | |
| Cum Unscheduled Principal | 2,453,284.36 | | |
| Cum Liquidations | 0.00 | | |
| Cum Deferred Interest | 0.00 | | |
| **Current** | **Amount** | **Count** | **%** |
| Beginning Pool | 325,710,670.95 | 817 | 100.00% |
| Scheduled Principal | 616,523.03 | | 0.19% |
| Unscheduled Principal | 2,453,284.36 | 8 | 0.75% |
| Deferred Interest | 0.00 | | 0.00% |
| Liquidations | 0.00 | 0 | 0.00% |
| Repurchases | 0.00 | 0 | 0.00% |
| Ending Pool | 322,609,692.09 | 808 | 99.05% |
| **Average Loan Balance** | 399,269.42 | | |
| **Current Loss Detail** | **Amount** | | |
| Liquidation | 0.00 | | |
| Realized Loss | 0.00 | | |
| Realized Loss Adjustment | 0.00 | | |
| Net Liquidation | 0.00 | | |
| **Credit Enhancement** | **Amount** | **%** | |
| Original OC | N/A | N/A | |
| Target OC | N/A | N/A | |
| Beginning OC | N/A | N/A | |
| OC Amount per PSA | N/A | N/A | |
| Ending OC | N/A | N/A | |
| Mezz Certificates | N/A | N/A | |

### Performance Indicators

#### Factors Impacting Principal Payment Rules

| Delinquency Levels | Num | Den | % |
|---|---|---|---|
| 3 mo. Rolling Average | 81,231.80 | 322,609,692 | 0.03% |
| 6 mo. Rolling Average | 81,231.80 | 322,609,692 | 0.03% |
| 12 mo. Rolling Average | 81,231.80 | 322,609,692 | 0.03% |
| **Loss Levels** | **Amount** | **Count** | |
| 3 mo. Cum Loss | 0.00 | | |
| 6 mo. Cum loss | 0.00 | | |
| 12 mo. Cum Loss | 0.00 | | |

#### Triggers

| | | | |
|---|---|---|---|
| **> Delinquency Trigger Event (2)** | | | |
| Delinquency Event Calc (1) | 81,231.80 | 322,609,692 | 0.03% |
| **> Loss Trigger Event? (3)** | | | |
| Cumulative Loss | | 0 | 0.00% |
| **> Overall Trigger Event?** | | | |
| **Step Down Date** | | | |
| Distribution Count | 1 | | |
| Current Specified Enhancement %(4) | N/A | | |
| Step Down % (5) | N/A | | |
| % of Current Specified Enhancement % (6) | N/A | | |
| **> Step Down Date?** | | | |
| **Extra Principal** | 0.00 | | |
| **Cumulative Extra Principal** | 0.00 | | |
| **OC Release** | N/A | | |

### Misc/Additional Information

#### WA Rates/Life

| | Fixed | Adj | Overall |
|---|---|---|---|
| WAC - Current | 6.11% | 0.00% | 6.11% |
| WAC - Original | 6.11% | 0.00% | 6.11% |
| WAL - Current | 272.60 | 0.00 | 272.60 |
| WAL - Original | 272.60 | 0.00 | 272.60 |
| **Current Index Rate** | | | 0.000000% |
| **Next Index Rate** | | | 0.000000% |

#### Pool Composition

| Properties | Balance | | %/Score |
|---|---|---|---|
| Cut-off LTV | 209,256,706.82 | | 64.25% |
| Cash Out/Refinance | N/A | | N/A |
| SFR | 237,760,441.36 | | 73.00% |
| Owner Occupied | 323,459,778.70 | | 99.31% |
| | **Min** | **Max** | **WA** |
| FICO | 1 | 816 | 722.51 |

**Legend:** **(1)** 60 Days+, REO, F/C % **(2)** (1) > (6) * (4), then TRUE **(3)** Condn: Cum Loss > specified thresholds **(4)** Mezzanine Certs + OC Amount / Ending Pool Bal **(5)** Defined Benchmark **(6)** Defined Benchmark (Used in Delinq Event Calc) **(7)** Condn: Distn Cnt > 36, (4) > (5)

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Pool Detail and Performance Indicators Collateral Group 1*

### Pool Detail

#### Pool Level Information

| Historical | Amount | Count | |
|---|---|---|---|
| Original Pool Balance | 147,357,652.57 | 400 | |
| Cum Scheduled Principal | 223,426.76 | | |
| Cum Unscheduled Principal | 1,122,170.66 | | |
| Cum Liquidations | 0.00 | | |
| Cum Deferred Interest | 0.00 | | |
| **Current** | **Amount** | **Count** | **%** |
| Beginning Pool | 147,357,652.57 | 400 | 45.24% |
| Scheduled Principal | 223,426.76 | | 0.07% |
| Unscheduled Principal | 1,122,170.66 | 7 | 0.34% |
| Deferred Interest | 0.00 | | 0.00% |
| Liquidations | 0.00 | 0 | 0.00% |
| Repurchases | 0.00 | 0 | 0.00% |
| Ending Pool | 145,980,883.68 | 392 | 44.82% |
| **Average Loan Balance** | 372,400.21 | | |
| **Current Loss Detail** | **Amount** | | |
| Liquidation | 0.00 | | |
| Realized Loss | 0.00 | | |
| Realized Loss Adjustment | 0.00 | | |
| Net Liquidation | 0.00 | | |
| **Credit Enhancement** | **Amount** | **%** | |
| Original OC | N/A | N/A | |
| Target OC | N/A | N/A | |
| Beginning OC | N/A | N/A | |
| OC Amount per PSA | N/A | N/A | |
| Ending OC | N/A | N/A | |
| Mezz Certificates | N/A | N/A | |

### Performance Indicators

#### Factors Impacting Principal Payment Rules

| Delinquency Levels | Num | Den | % |
|---|---|---|---|
| 3 mo. Rolling Average | 81,231.80 | 145,980,884 | 0.06% |
| 6 mo. Rolling Average | 81,231.80 | 145,980,884 | 0.06% |
| 12 mo. Rolling Average | 81,231.80 | 145,980,884 | 0.06% |
| **Loss Levels** | **Amount** | **Count** | |
| 3 mo. Cum Loss | 0.00 | | |
| 6 mo. Cum loss | 0.00 | | |
| 12 mo. Cum Loss | 0.00 | | |

#### Triggers

| | | | |
|---|---|---|---|
| **> Delinquency Trigger Event (2)** | | | |
| Delinquency Event Calc (1) | 81,231.80 | 145,980,884 | 0.06% |
| **> Loss Trigger Event? (3)** | | | |
| Cumulative Loss | | N/A | 0.00% |
| **> Overall Trigger Event?** | | | |
| **Step Down Date** | | | |
| Distribution Count | 1 | | |
| Current Specified Enhancement %(4) | N/A | | |
| Step Down % (5) | N/A | | |
| % of Current Specified Enhancement % (6) | N/A | | |
| **> Step Down Date?** | | | |
| **Extra Principal** | 0.00 | | |
| **Cumulative Extra Principal** | 0.00 | | |
| **OC Release** | N/A | | |

### Misc/Additional Information

#### WA Rates/Life

| | Fixed | Adj | Overall |
|---|---|---|---|
| WAC - Current | 6.57% | 0.00% | 6.57% |
| WAC - Original | 6.57% | 0.00% | 6.57% |
| WAL - Current | 290.29 | 0.00 | 290.29 |
| WAL - Original | 290.29 | 0.00 | 290.29 |
| **Current Index Rate** | | | N/A |
| **Next Index Rate** | | | N/A |

#### Pool Composition

| Properties | | Balance | %/Score |
|---|---|---|---|
| Cut-off LTV | | 99,566,634.04 | 67.57% |
| Cash Out/Refinance | | N/A | N/A |
| SFR | | 108,059,927.56 | 73.33% |
| Owner Occupied | | 145,106,760.32 | 98.47% |
| | **Min** | **Max** | **WA** |
| FICO | 1 | 814 | 712.23 |

**Legend:** **(1)** 60 Days+, REO, F/C % **(2)** (1) > (6) * (4), then TRUE **(3)** Condn: Cum Loss > specified thresholds **(4)** Mezzanine Certs + OC Amount / Ending Pool Bal **(5)** Defined Benchmark **(6)** Defined Benchmark (Used in Delinq Event Calc) **(7)** Condn: Distn Cnt > 36, (4) > (5)

 

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Pool Detail and Performance Indicators Collateral Group 2*

### Pool Detail

**Pool Level Information**

| **Historical** | **Amount** | **Count** | |
|---|---|---|---|
| Original Pool Balance | 77,435,189.82 | 127 | |
| Cum Scheduled Principal | 51,730.03 | | |
| Cum Unscheduled Principal | 357,752.01 | | |
| Cum Liquidations | 0.00 | | |
| Cum Deferred Interest | 0.00 | | |
| **Current** | **Amount** | **Count** | **%** |
| Beginning Pool | 77,435,189.82 | 127 | 23.77% |
| Scheduled Principal | 51,730.03 | | 0.02% |
| Unscheduled Principal | 357,752.01 | 0 | 0.11% |
| Deferred Interest | 0.00 | | 0.00% |
| Liquidations | 0.00 | 0 | 0.00% |
| Repurchases | 0.00 | 0 | 0.00% |
| Ending Pool | 77,025,707.78 | 127 | 23.65% |
| **Average Loan Balance** | 606,501.64 | | |
| **Current Loss Detail** | **Amount** | | |
| Liquidation | 0.00 | | |
| Realized Loss | 0.00 | | |
| Realized Loss Adjustment | 0.00 | | |
| Net Liquidation | 0.00 | | |
| **Credit Enhancement** | **Amount** | **%** | |
| Original OC | N/A | N/A | |
| Target OC | N/A | N/A | |
| Beginning OC | N/A | | |
| OC Amount per PSA | N/A | N/A | |
| Ending OC | N/A | | |
| Mezz Certificates | N/A | N/A | |

### Performance Indicators

**Factors Impacting Principal Payment Rules**

| **Delinquency Levels** | **Num** | **Den** | **%** |
|---|---|---|---|
| 3 mo. Rolling Average | 0.00 | 77,025,708 | 0.00% |
| 6 mo. Rolling Average | 0.00 | 77,025,708 | 0.00% |
| 12 mo. Rolling Average | 0.00 | 77,025,708 | 0.00% |
| **Loss Levels** | **Amount** | **Count** | |
| 3 mo. Cum Loss | 0.00 | | |
| 6 mo. Cum loss | 0.00 | | |
| 12 mo. Cum Loss | 0.00 | | |
| **Triggers** | | | |
| **> Delinquency Trigger Event (2)** | | | |
| Delinquency Event Calc (1) | 0.00 | 77,025,708 | 0.00% |
| **> Loss Trigger Event? (3)** | | | |
| Cumulative Loss | | N/A | 0.00% |
| **> Overall Trigger Event?** | | | |
| **Step Down Date** | | | |
| Distribution Count | 1 | | |
| Current Specified Enhancement %(4) | N/A | | |
| Step Down % (5) | N/A | | |
| % of Current Specified Enhancement % (6) | N/A | | |
| **> Step Down Date?** | | | |
| **Extra Principal** | 0.00 | | |
| **Cumulative Extra Principal** | 0.00 | | |
| **OC Release** | N/A | | |

### Misc/Additional Information

**WA Rates/Life**

| | **Fixed** | **Adj** | **Overall** |
|---|---|---|---|
| WAC - Current | 5.89% | 0.00% | 5.89% |
| WAC - Original | 5.89% | 0.00% | 5.89% |
| WAL - Current | 352.24 | 0.00 | 352.24 |
| WAL - Original | 352.24 | 0.00 | 352.24 |
| **Current Index Rate** | | | N/A |
| **Next Index Rate** | | | N/A |

**Pool Composition**

| **Properties** | | **Balance** | **%/Score** |
|---|---|---|---|
| Cut-off LTV | | 51,305,838.10 | 66.26% |
| Cash Out/Refinance | | N/A | N/A |
| SFR | | 54,778,518.17 | 70.74% |
| Owner Occupied | | 77,435,189.82 | 100.00% |
| | **Min** | **Max** | **WA** |
| FICO | 623 | 807 | 724.37 |

**Legend:** **(1)** 60 Days+, REO, F/C % **(2)** (1) > (6) * (4), then TRUE **(3)** Condn: Cum Loss > specified thresholds **(4)** Mezzanine Certs + OC Amount / Ending Pool Bal **(5)** Defined Benchmark **(6)** Defined Benchmark (Used in Delinq Event Calc) **(7)** Condn: Distn Cnt > 36, (4) > (5)

 

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Pool Detail and Performance Indicators Collateral Group 3*

### Pool Detail

**Pool Level Information**

| **Historical** | **Amount** | **Count** | |
|---|---|---|---|
| Original Pool Balance | 24,825,141.55 | 121 | |
| Cum Scheduled Principal | 54,707.86 | | |
| Cum Unscheduled Principal | 185,435.52 | | |
| Cum Liquidations | 0.00 | | |
| Cum Deferred Interest | 0.00 | | |
| **Current** | **Amount** | **Count** | **%** |
| Beginning Pool | 24,825,141.55 | 121 | 7.62% |
| Scheduled Principal | 54,707.86 | | 0.02% |
| Unscheduled Principal | 185,435.52 | 1 | 0.06% |
| Deferred Interest | 0.00 | | 0.00% |
| Liquidations | 0.00 | 0 | 0.00% |
| Repurchases | 0.00 | 0 | 0.00% |
| Ending Pool | 24,584,998.17 | 120 | 7.55% |
| **Average Loan Balance** | 204,874.98 | | |
| **Current Loss Detail** | **Amount** | | |
| Liquidation | 0.00 | | |
| Realized Loss | 0.00 | | |
| Realized Loss Adjustment | 0.00 | | |
| Net Liquidation | 0.00 | | |
| **Credit Enhancement** | **Amount** | **%** | |
| Original OC | N/A | N/A | |
| Target OC | N/A | N/A | |
| Beginning OC | N/A | N/A | |
| OC Amount per PSA | N/A | N/A | |
| Ending OC | N/A | N/A | |
| Mezz Certificates | N/A | N/A | |

### Performance Indicators

**Factors Impacting Principal Payment Rules**

| **Delinquency Levels** | **Num** | **Den** | **%** |
|---|---|---|---|
| 3 mo. Rolling Average | 0.00 | 24,584,998 | 0.00% |
| 6 mo. Rolling Average | 0.00 | 24,584,998 | 0.00% |
| 12 mo. Rolling Average | 0.00 | 24,584,998 | 0.00% |
| **Loss Levels** | **Amount** | **Count** | |
| 3 mo. Cum Loss | 0.00 | | |
| 6 mo. Cum loss | 0.00 | | |
| 12 mo. Cum Loss | 0.00 | | |

**Triggers**

| | | | |
|---|---|---|---|
| **> Delinquency Trigger Event** (2) | | | |
| Delinquency Event Calc (1) | 0.00 | 24,584,998 | 0.00% |
| **> Loss Trigger Event?** (3) | | | |
| Cumulative Loss | | N/A | 0.00% |
| **> Overall Trigger Event?** | | | |
| **Step Down Date** | | | |
| Distribution Count | 1 | | |
| Current Specified Enhancement %(4) | N/A | | |
| Step Down % (5) | N/A | | |
| % of Current Specified Enhancement % (6) | N/A | | |
| **> Step Down Date?** | | | |
| **Extra Principal** | 0.00 | | |
| **Cumulative Extra Principal** | 0.00 | | |
| **OC Release** | N/A | | |

### Misc/Additional Information

**WA Rates/Life**

| | **Fixed** | **Adj** | **Overall** |
|---|---|---|---|
| WAC - Current | 5.89% | 0.00% | 5.89% |
| WAC - Original | 5.89% | 0.00% | 5.89% |
| WAL - Current | 234.37 | 0.00 | 234.37 |
| WAL - Original | 234.37 | 0.00 | 234.37 |
| **Current Index Rate** | | | N/A |
| **Next Index Rate** | | | N/A |

**Pool Composition**

| **Properties** | **Balance** | **%/Score** |
|---|---|---|
| Cut-off LTV | 14,537,193.64 | 58.56% |
| Cash Out/Refinance | N/A | N/A |
| SFR | 17,944,862.68 | 72.29% |
| Owner Occupied | 24,825,141.55 | 100.00% |

| | **Min** | **Max** | **WA** |
|---|---|---|---|
| FICO | 623 | 816 | 712.34 |

**Legend:** **(1)** 60 Days+, REO, F/C % **(2)** (1) > (6) * (4), then TRUE **(3)** Condn: Cum Loss > specified thresholds **(4)** Mezzanine Certs + OC Amount / Ending Pool Bal **(5)** Defined Benchmark **(6)** Defined Benchmark (Used in Delinq Event Calc) **(7)** Condn: Distn Cnt > 36, (4) > (5)

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Pool Detail and Performance Indicators Collateral Group 4*

### Pool Detail

**Pool Level Information**

| **Historical** | **Amount** | **Count** | |
|---|---|---|---|
| Original Pool Balance | 4,167,888.31 | 26 | |
| Cum Scheduled Principal | 17,656.42 | | |
| Cum Unscheduled Principal | 1,336.85 | | |
| Cum Liquidations | 0.00 | | |
| Cum Deferred Interest | 0.00 | | |
| **Current** | **Amount** | **Count** | **%** |
| Beginning Pool | 4,167,888.31 | 26 | 1.28% |
| Scheduled Principal | 17,656.42 | | 0.01% |
| Unscheduled Principal | 1,336.85 | 0 | 0.00% |
| Deferred Interest | 0.00 | | 0.00% |
| Liquidations | 0.00 | 0 | 0.00% |
| Repurchases | 0.00 | 0 | 0.00% |
| Ending Pool | 4,148,895.04 | 26 | 1.27% |
| **Average Loan Balance** | 159,572.89 | | |
| **Current Loss Detail** | **Amount** | | |
| Liquidation | 0.00 | | |
| Realized Loss | 0.00 | | |
| Realized Loss Adjustment | 0.00 | | |
| Net Liquidation | 0.00 | | |

| **Credit Enhancement** | **Amount** | **%** |
|---|---|---|
| Original OC | N/A | N/A |
| Target OC | N/A | N/A |
| Beginning OC | N/A | N/A |
| OC Amount per PSA | N/A | N/A |
| Ending OC | N/A | N/A |
| Mezz Certificates | N/A | N/A |

### Performance Indicators

**Factors Impacting Principal Payment Rules**

| **Delinquency Levels** | **Num** | **Den** | **%** |
|---|---|---|---|
| 3 mo. Rolling Average | 0.00 | 4,148,895 | 0.00% |
| 6 mo. Rolling Average | 0.00 | 4,148,895 | 0.00% |
| 12 mo. Rolling Average | 0.00 | 4,148,895 | 0.00% |
| **Loss Levels** | **Amount** | **Count** | |
| 3 mo. Cum Loss | 0.00 | | |
| 6 mo. Cum loss | 0.00 | | |
| 12 mo. Cum Loss | 0.00 | | |

**Triggers**

| | | | |
|---|---|---|---|
| **> Delinquency Trigger Event [(2)]** | | | |
| Delinquency Event Calc [(1)] | 0.00 | 4,148,895 | 0.00% |
| **> Loss Trigger Event? [(3)]** | | | |
| Cumulative Loss | | N/A | 0.00% |
| **> Overall Trigger Event?** | | | |
| **Step Down Date** | | | |
| Distribution Count | 1 | | |
| Current Specified Enhancement %[(4)] | N/A | | |
| Step Down % [(5)] | N/A | | |
| % of Current Specified Enhancement % [(6)] | N/A | | |
| **> Step Down Date?** | | | |
| **Extra Principal** | 0.00 | | |
| **Cumulative Extra Principal** | 0.00 | | |
| **OC Release** | N/A | | |

### Misc/Additional Information

**WA Rates/Life**

| | **Fixed** | **Adj** | **Overall** |
|---|---|---|---|
| WAC - Current | 4.64% | 0.00% | 4.64% |
| WAC - Original | 4.64% | 0.00% | 4.64% |
| WAL - Current | 165.48 | 0.00 | 165.48 |
| WAL - Original | 165.48 | 0.00 | 165.48 |
| **Current Index Rate** | | | N/A |
| **Next Index Rate** | | | N/A |

**Pool Composition**

| **Properties** | | **Balance** | **%/Score** |
|---|---|---|---|
| Cut-off LTV | | 2,018,966.04 | 48.44% |
| Cash Out/Refinance | | N/A | N/A |
| SFR | | 3,291,068.77 | 78.96% |
| Owner Occupied | | 4,167,888.31 | 100.00% |
| | **Min** | **Max** | **WA** |
| FICO | 654 | 805 | 749.12 |

**Legend:** **(1)** 60 Days+, REO, F/C % **(2)** (1) > (6) * (4), then TRUE **(3)** Condn: Cum Loss > specified thresholds **(4)** Mezzanine Certs + OC Amount / Ending Pool Bal **(5)** Defined Benchmark **(6)** Defined Benchmark (Used in Delinq Event Calc) **(7)** Condn: Distn Cnt > 36, (4) > (5)

 

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Pool Detail and Performance Indicators Collateral Group 5*

### Pool Detail

#### Pool Level Information

| Historical | Amount | Count | |
|---|---|---|---|
| Original Pool Balance | 28,860,422.93 | 56 | |
| Cum Scheduled Principal | 114,660.41 | | |
| Cum Unscheduled Principal | 778,716.81 | | |
| Cum Liquidations | 0.00 | | |
| Cum Deferred Interest | 0.00 | | |
| **Current** | **Amount** | **Count** | **%** |
| Beginning Pool | 28,860,422.93 | 56 | 8.86% |
| Scheduled Principal | 114,660.41 | | 0.04% |
| Unscheduled Principal | 778,716.81 | 0 | 0.24% |
| Deferred Interest | 0.00 | | 0.00% |
| Liquidations | 0.00 | 0 | 0.00% |
| Repurchases | 0.00 | 0 | 0.00% |
| Ending Pool | 27,967,045.71 | 56 | 8.59% |
| **Average Loan Balance** | 499,411.53 | | |
| **Current Loss Detail** | **Amount** | | |
| Liquidation | 0.00 | | |
| Realized Loss | 0.00 | | |
| Realized Loss Adjustment | 0.00 | | |
| Net Liquidation | 0.00 | | |

| Credit Enhancement | Amount | % |
|---|---|---|
| Original OC | N/A | N/A |
| Target OC | N/A | N/A |
| Beginning OC | N/A | |
| OC Amount per PSA | N/A | N/A |
| Ending OC | N/A | |
| Mezz Certificates | N/A | N/A |

### Performance Indicators

#### Factors Impacting Principal Payment Rules

| Delinquency Levels | Num | Den | % |
|---|---|---|---|
| 3 mo. Rolling Average | 0.00 | 27,967,046 | 0.00% |
| 6 mo. Rolling Average | 0.00 | 27,967,046 | 0.00% |
| 12 mo. Rolling Average | 0.00 | 27,967,046 | 0.00% |
| **Loss Levels** | **Amount** | **Count** | |
| 3 mo. Cum Loss | 0.00 | | |
| 6 mo. Cum loss | 0.00 | | |
| 12 mo. Cum Loss | 0.00 | | |

#### Triggers

| | | | |
|---|---|---|---|
| **> Delinquency Trigger Event (2)** | | | |
| Delinquency Event Calc (1) | 0.00 | 27,967,046 | 0.00% |
| **> Loss Trigger Event? (3)** | | | |
| Cumulative Loss | | N/A | 0.00% |
| **> Overall Trigger Event?** | | | |
| **Step Down Date** | | | |
| Distribution Count | 1 | | |
| Current Specified Enhancement %(4) | N/A | | |
| Step Down % (5) | N/A | | |
| % of Current Specified Enhancement % (6) | N/A | | |
| **> Step Down Date?** | | | |
| **Extra Principal** | 0.00 | | |
| **Cumulative Extra Principal** | 0.00 | | |
| **OC Release** | N/A | | |

### Misc/Additional Information

#### WA Rates/Life

| | Fixed | Adj | Overall |
|---|---|---|---|
| WAC - Current | 5.23% | 0.00% | 5.23% |
| WAC - Original | 5.23% | 0.00% | 5.23% |
| WAL - Current | 164.52 | 0.00 | 164.52 |
| WAL - Original | 164.52 | 0.00 | 164.52 |

| | |
|---|---|
| **Current Index Rate** | N/A |
| **Next Index Rate** | N/A |

#### Pool Composition

| Properties | Balance | %/Score |
|---|---|---|
| Cut-off LTV | 18,053,251.67 | 62.55% |
| Cash Out/Refinance | N/A | N/A |
| SFR | 25,817,202.21 | 89.46% |
| Owner Occupied | 28,860,422.93 | 100.00% |

| | Min | Max | WA |
|---|---|---|---|
| FICO | 627 | 802 | 748.24 |

**Legend:** **(1)** 60 Days+, REO, F/C % **(2)** (1) > (6) * (4), then TRUE **(3)** Condn: Cum Loss > specified thresholds **(4)** Mezzanine Certs + OC Amount / Ending Pool Bal **(5)** Defined Benchmark **(6)** Defined Benchmark (Used in Delinq Event Calc) **(7)** Condn: Distn Cnt > 36, (4) > (5)

 

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Pool Detail and Performance Indicators Collateral Group 5*

### Pool Detail

#### Pool Level Information

| Historical | Amount | Count | |
|---|---|---|---|
| Original Pool Balance | 692,431.64 | 1 | |
| Cum Scheduled Principal | 2,545.94 | | |
| Cum Unscheduled Principal | 0.02 | | |
| Cum Liquidations | 0.00 | | |
| Cum Deferred Interest | 0.00 | | |
| **Current** | **Amount** | **Count** | **%** |
| Beginning Pool | 692,431.64 | 1 | 0.21% |
| Scheduled Principal | 2,545.94 | | 0.00% |
| Unscheduled Principal | 0.02 | 0 | 0.00% |
| Deferred Interest | 0.00 | | 0.00% |
| Liquidations | 0.00 | 0 | 0.00% |
| Repurchases | 0.00 | 0 | 0.00% |
| Ending Pool | 689,885.68 | 1 | 0.21% |
| **Average Loan Balance** | 689,885.68 | | |
| **Current Loss Detail** | **Amount** | | |
| Liquidation | 0.00 | | |
| Realized Loss | 0.00 | | |
| Realized Loss Adjustment | 0.00 | | |
| Net Liquidation | 0.00 | | |
| **Credit Enhancement** | **Amount** | **%** | |
| Original OC | N/A | N/A | |
| Target OC | N/A | N/A | |
| Beginning OC | N/A | | |
| OC Amount per PSA | N/A | N/A | |
| Ending OC | N/A | | |
| Mezz Certificates | N/A | N/A | |

### Performance Indicators

#### Factors Impacting Principal Payment Rules

| Delinquency Levels | Num | Den | % |
|---|---|---|---|
| 3 mo. Rolling Average | 0.00 | 689,886 | 0.00% |
| 6 mo. Rolling Average | 0.00 | 689,886 | 0.00% |
| 12 mo. Rolling Average | 0.00 | 689,886 | 0.00% |
| **Loss Levels** | **Amount** | **Count** | |
| 3 mo. Cum Loss | 0.00 | | |
| 6 mo. Cum loss | 0.00 | | |
| 12 mo. Cum Loss | 0.00 | | |

#### Triggers

| | | | |
|---|---|---|---|
| **> Delinquency Trigger Event [2]** | | | |
| Delinquency Event Calc [1] | 0.00 | 689,886 | 0.00% |
| **> Loss Trigger Event? [3]** | | | |
| Cumulative Loss | | N/A | 0.00% |
| **> Overall Trigger Event?** | | | |
| **Step Down Date** | | | |
| Distribution Count | 1 | | |
| Current Specified Enhancement %[4] | N/A | | |
| Step Down % [5] | N/A | | |
| % of Current Specified Enhancement % [6] | N/A | | |
| **> Step Down Date?** | | | |
| **Extra Principal** | 0.00 | | |
| **Cumulative Extra Principal** | 0.00 | | |
| **OC Release** | N/A | | |

### Misc/Additional Information

#### WA Rates/Life

| | Fixed | Adj | Overall |
|---|---|---|---|
| WAC - Current | 5.25% | 0.00% | 5.25% |
| WAC - Original | 5.25% | 0.00% | 5.25% |
| WAL - Current | 176.00 | 0.00 | 176.00 |
| WAL - Original | 176.00 | 0.00 | 176.00 |
| **Current Index Rate** | | | N/A |
| **Next Index Rate** | | | N/A |

#### Pool Composition

| Properties | Balance | %/Score |
|---|---|---|
| Cut-off LTV | 403,964.62 | 58.34% |
| Cash Out/Refinance | N/A | N/A |
| SFR | 692,431.64 | 100.00% |
| Owner Occupied | 692,431.64 | 100.00% |

| | Min | Max | WA |
|---|---|---|---|
| FICO | 725 | 725 | 725.00 |

**Legend:** **(1)** 60 Days+, REO, F/C % **(2)** (1) > (6) * (4), then TRUE **(3)** Condn: Cum Loss > specified thresholds **(4)** Mezzanine Certs + OC Amount / Ending Pool Bal **(5)** Defined Benchmark **(6)** Defined Benchmark (Used in Delinq Event Calc) **(7)** Condn: Distn Cnt > 36, (4) > (5)

 

LaSalle Bank
ABN AMRO

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Pool Detail and Performance Indicators Collateral Group 6*

### Pool Detail

**Pool Level Information**

| **Historical** | **Amount** | **Count** | |
|---|---|---|---|
| Original Pool Balance | 32,006,040.49 | 70 | |
| Cum Scheduled Principal | 115,931.27 | | |
| Cum Unscheduled Principal | 2,615.32 | | |
| Cum Liquidations | 0.00 | | |
| Cum Deferred Interest | 0.00 | | |
| **Current** | **Amount** | **Count** | **%** |
| Beginning Pool | 32,006,040.49 | 70 | 9.83% |
| Scheduled Principal | 115,931.27 | | 0.04% |
| Unscheduled Principal | 2,615.32 | 0 | 0.00% |
| Deferred Interest | 0.00 | | 0.00% |
| Liquidations | 0.00 | 0 | 0.00% |
| Repurchases | 0.00 | 0 | 0.00% |
| Ending Pool | 31,887,493.90 | 70 | 9.79% |
| **Average Loan Balance** | 455,535.63 | | |
| **Current Loss Detail** | **Amount** | | |
| Liquidation | 0.00 | | |
| Realized Loss | 0.00 | | |
| Realized Loss Adjustment | 0.00 | | |
| Net Liquidation | 0.00 | | |
| **Credit Enhancement** | **Amount** | **%** | |
| Original OC | N/A | N/A | |
| Target OC | N/A | N/A | |
| Beginning OC | N/A | N/A | |
| OC Amount per PSA | N/A | N/A | |
| Ending OC | N/A | N/A | |
| Mezz Certificates | N/A | N/A | |

### Performance Indicators

**Factors Impacting Principal Payment Rules**

| **Delinquency Levels** | **Num** | **Den** | **%** |
|---|---|---|---|
| 3 mo. Rolling Average | 0.00 | 31,887,494 | 0.00% |
| 6 mo. Rolling Average | 0.00 | 31,887,494 | 0.00% |
| 12 mo. Rolling Average | 0.00 | 31,887,494 | 0.00% |
| **Loss Levels** | **Amount** | **Count** | |
| 3 mo. Cum Loss | 0.00 | | |
| 6 mo. Cum loss | 0.00 | | |
| 12 mo. Cum Loss | 0.00 | | |

**Triggers**

| | | | |
|---|---|---|---|
| **> Delinquency Trigger Event (2)** | | | |
| Delinquency Event Calc (1) | 0.00 | 31,887,494 | 0.00% |
| **> Loss Trigger Event? (3)** | | | |
| Cumulative Loss | | N/A | 0.00% |
| **> Overall Trigger Event?** | | | |
| **Step Down Date** | | | |
| Distribution Count | 1 | | |
| Current Specified Enhancement %(4) | N/A | | |
| Step Down % (5) | N/A | | |
| % of Current Specified Enhancement % (6) | N/A | | |
| **> Step Down Date?** | | | |
| **Extra Principal** | 0.00 | | |
| **Cumulative Extra Principal** | 0.00 | | |
| **OC Release** | N/A | | |

### Misc/Additional Information

**WA Rates/Life**

| | **Fixed** | **Adj** | **Overall** |
|---|---|---|---|
| WAC - Current | 5.78% | 0.00% | 5.78% |
| WAC - Original | 5.78% | 0.00% | 5.78% |
| WAL - Current | 173.38 | 0.00 | 173.38 |
| WAL - Original | 173.38 | 0.00 | 173.38 |
| **Current Index Rate** | | | N/A |
| **Next Index Rate** | | | N/A |

**Pool Composition**

| **Properties** | | **Balance** | **%/Score** |
|---|---|---|---|
| Cut-off LTV | | 16,819,493.25 | 52.55% |
| Cash Out/Refinance | | N/A | N/A |
| SFR | | 20,631,193.51 | 64.46% |
| Owner Occupied | | 32,006,040.49 | 100.00% |
| | **Min** | **Max** | **WA** |
| FICO | 1 | 810 | 739.22 |

**Legend:** **(1)** 60 Days+, REO, F/C % **(2)** (1) > (6) * (4), then TRUE **(3)** Condn: Cum Loss > specified thresholds **(4)** Mezzanine Certs + OC Amount / Ending Pool Bal **(5)** Defined Benchmark **(6)** Defined Benchmark (Used in Delinq Event Calc) **(7)** Condn: Distn Cnt > 36, (4) > (5)

LaSalle Bank
ABN AMRO

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Pool Detail and Performance Indicators Collateral Group 6*

### Pool Detail

**Pool Level Information**

| **Historical** | **Amount** | **Count** | |
|---|---|---|---|
| Original Pool Balance | 10,365,903.64 | 16 | |
| Cum Scheduled Principal | 35,864.34 | | |
| Cum Unscheduled Principal | 5,257.17 | | |
| Cum Liquidations | 0.00 | | |
| Cum Deferred Interest | 0.00 | | |
| **Current** | **Amount** | **Count** | **%** |
| Beginning Pool | 10,365,903.64 | 16 | 3.18% |
| Scheduled Principal | 35,864.34 | | 0.01% |
| Unscheduled Principal | 5,257.17 | 0 | 0.00% |
| Deferred Interest | 0.00 | | 0.00% |
| Liquidations | 0.00 | 0 | 0.00% |
| Repurchases | 0.00 | 0 | 0.00% |
| Ending Pool | 10,324,782.13 | 16 | 3.17% |
| **Average Loan Balance** | 645,298.88 | | |

| **Current Loss Detail** | **Amount** |
|---|---|
| Liquidation | 0.00 |
| Realized Loss | 0.00 |
| Realized Loss Adjustment | 0.00 |
| Net Liquidation | 0.00 |

| **Credit Enhancement** | **Amount** | **%** |
|---|---|---|
| Original OC | N/A | N/A |
| Target OC | N/A | N/A |
| Beginning OC | N/A | N/A |
| OC Amount per PSA | N/A | N/A |
| Ending OC | N/A | N/A |
| Mezz Certificates | N/A | N/A |

### Performance Indicators

**Factors Impacting Principal Payment Rules**

| **Delinquency Levels** | **Num** | **Den** | **%** |
|---|---|---|---|
| 3 mo. Rolling Average | 0.00 | 10,324,782 | 0.00% |
| 6 mo. Rolling Average | 0.00 | 10,324,782 | 0.00% |
| 12 mo. Rolling Average | 0.00 | 10,324,782 | 0.00% |
| **Loss Levels** | **Amount** | **Count** | |
| 3 mo. Cum Loss | 0.00 | | |
| 6 mo. Cum loss | 0.00 | | |
| 12 mo. Cum Loss | 0.00 | | |

**Triggers**

| | | | |
|---|---|---|---|
| **> Delinquency Trigger Event (2)** | | | |
| Delinquency Event Calc (1) | 0.00 | 10,324,782 | 0.00% |
| **> Loss Trigger Event? (3)** | | | |
| Cumulative Loss | | N/A | 0.00% |
| **> Overall Trigger Event?** | | | |
| **Step Down Date** | | | |
| Distribution Count | 1 | | |
| Current Specified Enhancement %(4) | N/A | | |
| Step Down % (5) | N/A | | |
| % of Current Specified Enhancement % (6) | N/A | | |
| **> Step Down Date?** | | | |
| **Extra Principal** | 0.00 | | |
| **Cumulative Extra Principal** | 0.00 | | |
| **OC Release** | N/A | | |

### Misc/Additional Information

**WA Rates/Life**

| | **Fixed** | **Adj** | **Overall** |
|---|---|---|---|
| WAC - Current | 5.87% | 0.00% | 5.87% |
| WAC - Original | 5.87% | 0.00% | 5.87% |
| WAL - Current | 176.96 | 0.00 | 176.96 |
| WAL - Original | 176.96 | 0.00 | 176.96 |

| | |
|---|---|
| **Current Index Rate** | N/A |
| **Next Index Rate** | N/A |

**Pool Composition**

| **Properties** | | **Balance** | **%/Score** |
|---|---|---|---|
| Cut-off LTV | | 6,551,365.47 | 63.20% |
| Cash Out/Refinance | | N/A | N/A |
| SFR | | 6,545,236.82 | 63.14% |
| Owner Occupied | | 10,365,903.64 | 100.00% |
| | **Min** | **Max** | **WA** |
| FICO | 664 | 814 | 741.30 |

**Legend:** **(1)** 60 Days+, REO, F/C % **(2)** (1) > (6) * (4), then TRUE **(3)** Condn: Cum Loss > specified thresholds **(4)** Mezzanine Certs + OC Amount / Ending Pool Bal **(5)** Defined Benchmark **(6)** Defined Benchmark (Used in Delinq Event Calc) **(7)** Condn: Distn Cnt > 36, (4) > (5)

 

Lehman Mortgage Trust
Mortgage Pass-Through Certificates
Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Bond Interest Reconciliation*

| Class | Method (Accrual) | Days (Accrual) | Opening Balance | Pass-Thru Rate | Accrual Certificate Interest | Total Interest Additions | Total Interest Deductions | Distributable Certificate Interest | Interest Payment Amount | Current Period (Shortfall) / Recovery | Remaining Int Carry-Forward Shortfall (Outstanding) | Remaining Basis Risk Carry-Fwd Shortfall (Outstanding) | Outstanding Relief Act / Prepayment Interest Shortfalls | Net Cap Rate in Effect Y/N |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1-A1 | 30/360 | 30 | 141,462,000.00 | 6.571870000% | 774,724.84 | 301.65 | 0.00 | 775,026.49 | 775,026.49 | 0.00 | 0.00 | 0.00 | 0.00 | Yes |
| 1-A2 | 30/360 | 30 | 2,948,000.00 | 6.571870000% | 16,144.89 | 301.65 | 0.00 | 16,446.54 | 16,446.54 | 0.00 | 0.00 | 0.00 | 0.00 | Yes |
| 2-A1 | 30/360 | 30 | 8,128,000.00 | 5.750000000% | 38,946.67 | 0.00 | 0.00 | 38,946.67 | 38,946.67 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| 2-A2 | 30/360 | 30 | 26,633,000.00 | 5.750000000% | 127,616.46 | 0.00 | 0.00 | 127,616.46 | 127,616.46 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| 2-A3 | 30/360 | 30 | 39,128,000.00 | 5.750000000% | 187,488.33 | 0.00 | 0.00 | 187,488.33 | 187,488.33 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| 3-A1 | 30/360 | 30 | 23,930,000.00 | 5.891940000% | 117,495.10 | 0.00 | 0.00 | 117,495.10 | 117,495.10 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| 4-A1 | 30/360 | 30 | 18,925,000.00 | 5.000000000% | 78,854.17 | 0.00 | 0.00 | 78,854.17 | 78,854.17 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| 5-A1 | 30/360 | 30 | 31,399,000.00 | 5.500000000% | 143,912.08 | 0.00 | 0.00 | 143,912.08 | 143,912.08 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| 6-A1 | 30/360 | 30 | 22,736,000.00 | 6.000000000% | 113,680.00 | 0.00 | 0.00 | 113,680.00 | 113,680.00 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| AP | | 30 | 1,061,930.00 | 0.000000000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| AX | 30/360 | 30 | 1,839,193.09 | 6.000000000% | 9,195.97 | 0.00 | 0.00 | 9,195.97 | 9,195.97 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| PAX | 30/360 | 30 | 863,942.36 | 6.000000000% | 4,319.71 | 0.00 | 0.00 | 4,319.71 | 4,319.71 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| 1B1 | 30/360 | 30 | 1,842,000.00 | 6.571870000% | 10,087.82 | 0.00 | 0.00 | 10,087.82 | 10,087.82 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| 1B2 | 30/360 | 30 | 295,000.00 | 6.571870000% | 1,615.58 | 0.00 | 0.00 | 1,615.58 | 1,615.58 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| 1B3 | 30/360 | 30 | 221,000.00 | 6.571870000% | 1,210.32 | 0.00 | 0.00 | 1,210.32 | 1,210.32 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| 1B4 | 30/360 | 30 | 221,000.00 | 6.571870000% | 1,210.32 | 0.00 | 0.00 | 1,210.32 | 1,210.32 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| 1B5 | 30/360 | 30 | 221,000.00 | 6.571870000% | 1,210.32 | 0.00 | 0.00 | 1,210.32 | 1,210.32 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| 1B6 | 30/360 | 30 | 147,552.00 | 6.571870000% | 808.08 | 0.00 | 0.00 | 808.08 | 808.08 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| B1(2-6) | 30/360 | | 4,102,000.00 | 5.674490000% | 19,397.29 | 0.00 | 0.00 | 19,397.29 | 19,397.29 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| B2(2-6) | 30/360 | | 1,070,000.00 | 5.674490000% | 5,059.75 | 0.00 | 0.00 | 5,059.75 | 5,059.75 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| B3(2-6) | 30/360 | | 355,000.00 | 5.674490000% | 1,678.70 | 0.00 | 0.00 | 1,678.70 | 1,678.70 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| B4(2-6) | 30/360 | | 268,000.00 | 5.674490000% | 1,267.30 | 0.00 | 0.00 | 1,267.30 | 1,267.30 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| B5(2-6) | 30/360 | | 268,000.00 | 5.674490000% | 1,267.30 | 0.00 | 0.00 | 1,267.30 | 1,267.30 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| B6(2-6) | 30/360 | | 349,088.00 | 5.674490000% | 1,650.75 | 0.00 | 0.00 | 1,650.75 | 1,650.75 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| P | | | 0.00 | 0.000000000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| LT-R | | | 0.00 | 0.000000000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| R-2 | | | 0.00 | 0.000000000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | No |
| R | 30/360 | | 100.00 | 6.571900000% | 0.55 | 0.00 | 0.00 | 0.55 | 0.55 | 0.00 | 0.00 | 0.00 | 0.00 | No |

(1) Basis Risk Carry-Forward Shortfall - difference between LIBOR plus margin and the Net Rate Cap.

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Bond Interest Reconciliation*

| | - - Accrual - - | | | | | | | | | | - - - - - - - - Outstanding - - - - - - - - | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Class | Method | Days | Opening Balance | Pass-Thru Rate | Accrual Certificate Interest | Total Interest Additions | Total Interest Deductions | Distributable Certificate Interest | Interest Payment Amount | Current Period (Shortfall) / Recovery | Remaining Int Carry-Forward Shortfall | Remaining Basis Risk Carry-Fwd Shortfall | Outstanding Relief Act / Prepayment Interest Shortfalls | Net Cap Rate in Effect Y/N |
| Total | | | 325,710,670.00 | | 1,658,842.30 | 603.30 | 0.00 | 1,659,445.60 | 1,659,445.60 | 0.00 | 0.00 | 0.00 | 0.00 | |

(1) Basis Risk Carry-Forward Shortfall - difference between LIBOR plus margin and the Net Rate Cap.

Lehman Mortgage Trust
Mortgage Pass-Through Certificates
Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Bond Interest Reconciliation*

| | | | | Additions | | | | | | Deductions | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Class | Record Date | Prior Interest Due Date | Current Interest Due Date | Interest Rate SWAP Agreement | Deposits from YM Agreement | Prepayment Premiums | Prior Int Carry-Fwd Shortfall | Prior Shortfall Reimbursement | Other Interest Proceeds [(1)] | Other Interest Losses | Current Int Carry-Fwd Shortfall [(2)] | Current Basis Risk Carry-Fwd Shortfall |
| 1-A1 | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 301.65 | 0.00 | 0.00 | 0.00 |
| 1-A2 | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 301.65 | 0.00 | 0.00 | 0.00 |
| 2-A1 | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2-A2 | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2-A3 | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3-A1 | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4-A1 | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5-A1 | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6-A1 | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| AP | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| AX | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| PAX | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1B1 | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1B2 | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1B3 | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1B4 | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1B5 | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1B6 | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| B1(2-6) | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| B2(2-6) | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| B3(2-6) | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| B4(2-6) | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| B5(2-6) | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| B6(2-6) | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| P | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

[(1)] Other Interest Proceeds are additional interest amounts specifically allocated to the bond(s) and used in determining the bonds Distributable Interest.
[(2)] Interest Carry-Forward Shortfall is unpaid interest with interest thereon.
[(3)] Basis Risk Carry

Lehman Mortgage Trust
Mortgage Pass-Through Certificates
Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Bond Interest Reconciliation*

| | | | | Additions | | | | | | Deductions | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Class | Record Date | Prior Interest Due Date | Current Interest Due Date | Interest Rate SWAP Agreement | Deposits from YM Agreement | Prepayment Premiums | Prior Int Carry-Fwd Shortfall | Prior Shortfall Reimbursement | Other Interest Proceeds (1) | Other Interest Losses | Current Int Carry-Fwd Shortfall (2) | Current Basis Risk Carry-Fwd Shortfall |
| LT-R | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| R-2 | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| R | 31-Mar-06 | 1-Mar-06 | 1-Apr-06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 603.30 | 0.00 | 0.00 | 0.00 |

(1) Other Interest Proceeds are additional interest amounts specifically allocated to the bond(s) and used in determining the bonds Distributable Interest.
(2) Interest Carry-Forward Shortfall is unpaid interest with interest thereon.
(3) Basis Risk Carry-Forward Shortfall - difference between LIBOR plus margin and the Net Rate Cap.

## Lehman Mortgage Trust
## Mortgage Pass-Through Certificates
## Series 2006-2

### *Distribution Date: 25-Apr-06*
### *Bond Principal Reconciliation*

| Class | Original Class Balance | Beginning Class Balance | Scheduled Principal Payment | Unscheduled Principal Payment | Extra Principal Payment | Losses: Prior Loss Reimburs. | Losses: Current Losses | Losses: Cumulative Losses | Losses: Interest on Losses | Ending Class Balance | Rated Final Maturity | Credit Support: Original | Credit Support: Current |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1-A1 | 141,462,000.00 | 141,462,000.00 | 1,313,652.25 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 140,111,858.24 | 26-Apr-38 | N/A | N/A |
| 1-A2 | 2,948,000.00 | 2,948,000.00 | 27,375.88 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 2,919,863.71 | 26-Apr-38 | N/A | N/A |
| 2-A1 | 8,128,000.00 | 8,128,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 8,128,000.00 | 26-Apr-38 | N/A | N/A |
| 2-A2 | 26,633,000.00 | 26,633,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 26,633,000.00 | 26-Apr-38 | N/A | N/A |
| 2-A3 | 39,128,000.00 | 39,128,000.00 | 406,840.66 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 38,721,159.34 | 26-Apr-38 | N/A | N/A |
| 3-A1 | 23,930,000.00 | 23,930,000.00 | 238,170.73 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 23,691,829.27 | 26-Apr-38 | N/A | N/A |
| 4-A1 | 18,925,000.00 | 18,925,000.00 | 492,012.09 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 18,432,987.91 | 26-Apr-38 | N/A | N/A |
| 5-A1 | 31,399,000.00 | 31,399,000.00 | 483,475.10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 30,915,524.90 | 26-Apr-38 | N/A | N/A |
| 6-A1 | 22,736,000.00 | 22,736,000.00 | 85,328.27 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 22,648,544.61 | 26-Apr-38 | N/A | N/A |
| AP | 1,061,930.00 | 1,061,930.00 | 2,198.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,059,732.00 | 26-Apr-38 | N/A | N/A |
| AX | 1,839,193.00 | 1,839,193.09 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,816,058.41 | 26-Apr-38 | N/A | N/A |
| PAX | 863,942.00 | 863,942.36 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 862,989.52 | 26-Apr-38 | N/A | N/A |
| 1B1 | 1,842,000.00 | 1,842,000.00 | 4,469.29 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,837,530.71 | 26-Apr-38 | N/A | N/A |
| 1B2 | 295,000.00 | 295,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 295,000.00 | 26-Apr-38 | N/A | N/A |
| 1B3 | 221,000.00 | 221,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 221,000.00 | 26-Apr-38 | N/A | N/A |
| 1B4 | 221,000.00 | 221,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 221,000.00 | 26-Apr-38 | N/A | N/A |
| 1B5 | 221,000.00 | 221,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 221,000.00 | 26-Apr-38 | N/A | N/A |
| 1B6 | 147,552.00 | 147,552.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 147,552.00 | 26-Apr-38 | N/A | N/A |
| B1(2-6) | 4,102,000.00 | 4,102,000.00 | 8,993.12 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 4,093,006.88 | 26-Apr-38 | N/A | N/A |
| B2(2-6) | 1,070,000.00 | 1,070,000.00 | 2,345.84 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,067,654.16 | 26-Apr-38 | N/A | N/A |
| B3(2-6) | 355,000.00 | 355,000.00 | 778.29 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 354,221.71 | 26-Apr-38 | N/A | N/A |
| B4(2-6) | 268,000.00 | 268,000.00 | 587.56 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 267,412.44 | 26-Apr-38 | N/A | N/A |
| B5(2-6) | 268,000.00 | 268,000.00 | 587.56 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 267,412.44 | 26-Apr-38 | N/A | N/A |
| B6(2-6) | 349,088.00 | 349,088.00 | 765.33 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 348,322.67 | 26-Apr-38 | N/A | N/A |
| P | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 26-Apr-38 | N/A | N/A |
| LT-R | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 26-Apr-38 | N/A | N/A |
| R-2 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 26-Apr-38 | N/A | N/A |
| R | 100.00 | 100.00 | 100.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 26-Apr-38 | N/A | N/A |

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Bond Principal Reconciliation*

| Class | Original Class Balance | Beginning Class Balance | Scheduled Principal Payment | Unscheduled Principal Payment | Extra Principal Payment | Prior Loss Reimburs. | Current Losses | Cumulative Losses | Interest on Losses | Ending Class Balance | Rated Final Maturity | Credit Support Original | Credit Support Current |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | - - - Losses - - - | | | | | | | |
| Total | 325,710,670.00 | 325,710,670.00 | 3,067,679.97 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 322,603,612.99 | | | |

LaSalle Bank
ABN AMRO

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Ratings Information*

| | | - - - - - - - - - Original Ratings - - - - - - - | | | - - - - - - - - - - - - - - - - Ratings Change / Change Date (1) - - - - - - - - - - - - - - - - | | |
|---|---|---|---|---|---|---|---|
| Class | CUSIP | Fitch | Moody's | S&P | Fitch | Moody's | S&P |
| P | 6ABS2197 | NR | NR | NR | | | |
| 1-A1 | 52520MGG2 | NR | Aaa | AAA | | | |
| 1-A2 | 52520MGH0 | NR | Aa1 | AAA | | | |
| 2-A1 | 52520MGJ6 | NR | Aaa | AAA | | | |
| 2-A2 | 52520MGK3 | NR | Aaa | AAA | | | |
| 2-A3 | 52520MGL1 | NR | Aaa | AAA | | | |
| 3-A1 | 52520MGM9 | NR | Aaa | AAA | | | |
| 4-A1 | 52520MGN7 | NR | Aaa | AAA | | | |
| 5-A1 | 52520MGP2 | NR | Aaa | AAA | | | |
| 6-A1 | 52520MGQ0 | NR | Aaa | AAA | | | |
| AP | 52520MGR8 | NR | Aaa | AAA | | | |
| AX | 52520MGS6 | NR | Aaa | AAA | | | |
| PAX | 52520MGT4 | NR | Aaa | AAA | | | |
| 1B1 | 52520MGU1 | NR | NR | AA | | | |
| 1B2 | 52520MGV9 | NR | NR | A | | | |
| 1B3 | 52520MGW7 | NR | NR | BBB | | | |
| 1B4 | 52520MHF3 | NR | NR | BB | | | |
| 1B5 | 52520MHG1 | NR | NR | B | | | |
| 1B6 | 52520MHH9 | NR | NR | NR | | | |
| B1(2-6) | 52520MGY3 | NR | NR | AA | | | |
| B2(2-6) | 52520MGZ0 | NR | NR | A | | | |
| B3(2-6) | 52520MHA4 | NR | NR | BBB | | | |
| B4(2-6) | 52520MHC0 | NR | NR | BB | | | |
| B5(2-6) | 52520MHD8 | NR | NR | B | | | |
| B6(2-6) | 52520MHE6 | NR | NR | NR | | | |

NR - Designates that the class was not rated by the rating agency.

(1) Changed ratings provided on this report are based on information provided by the applicable rating agency via electronic transmission. It shall be understood that this transmission wi

 

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Special Losses*

| | - - - - - Special Hazard Coverage - - - - - | | | - - - - - Fraud Loss Coverage - - - - - | | | - - - - - Bankruptcy Loss Coverage - - - - - | | |
|---|---|---|---|---|---|---|---|---|---|
| | Beginning Balance | Current Reduction | Ending Balance | Beginning Balance | Current Reduction | Ending Balance | Beginning Balance | Current Reduction | Ending Balance |
| Group 1 | 4,590,000.00 | 0.00 | 4,590,000.00 | 1,473,576.00 | 0.00 | 1,473,576.00 | 100,000.00 | 0.00 | 100,000.00 |
| Group 2-6 | 3,856,165.00 | 0.00 | 3,856,165.00 | 1,783,530.00 | 0.00 | 1,783,530.00 | 100,000.00 | 0.00 | 100,000.00 |

| | **Group 1** | **Group 2-6** | **Total** |
|---|---|---|---|
| Number of Payoffs: | 7 | 1 | |
| Aggregate Payoff Amounts: | 1,024,853.01 | 182,476.15 | |
| Number of Curtailments: | 87 | 104 | |
| Aggregate Curtailment Amounts: | 97,317.65 | 1,148,637.55 | |
| Number of Loans in Foreclosure: | 0 | 0 | |
| Book Value of Loans in Foreclosure: | 0.00 | 0.00 | |
| Prior Realized Losses Allocated to the Certificates: | | | |
| Current Realized Losses Allocated to the Certificates: | 0.00 | 0.00 | |
| Cumulative Realized Losses Allocated to the Certificates since Cutoff: | 0.00 | 0.00 | |
| Ending Loan Count: | 392 | 416 | |
| Beginning Principal Balance: | 147,357,652.57 | 178,353,018.38 | |
| Sched Prin: | 223,426.76 | 16,225.35 | |
| Ending Principal Balance: | 145,980,883.68 | 176,628,808.41 | |
| WAMM: | 290 | 258 | |
| WAMR: | 657.1870% | 550.9470% | |
| Servicing Fee: | 35,193.59 | 37,156.88 | |

Calculation Changes:

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *End of Month Balance Reporting*

| Type | Count | Count (%) | Scheduled UPB | Sched UPB (%) | Arrears | Arrears (%) | F/C Quick Sale Value | REO Book Value |
|---|---|---|---|---|---|---|---|---|
| | | | | ***Total*** | | | | |
| 0 | 803 | 98.2864% | 321,260,091.35 | 99.5817% | 0.00 | 0.0000% | 0.00 | 0.00 |
| 30 | 5 | 0.6120% | 1,268,368.94 | 0.3932% | 0.00 | 0.0000% | 0.00 | 0.00 |
| 60 | 1 | 0.1224% | 81,231.80 | 0.0252% | 0.00 | 0.0000% | 0.00 | 0.00 |
| PIF | 8 | 0.9792% | 0.00 | 0.0000% | 0.00 | 0.0000% | 0.00 | 0.00 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| **Total (Prior Month End):** | **817** | **100.0000%** | **322,609,692.09** | **100.0000%** | **0.00** | **0.0000%** | **0.00** | **0.00** |
| **Delinq Total (Prior Month End):** | **6** | **0.7344%** | **1,349,600.74** | **0.4183%** | **0.00** | **0.0000%** | **0.00** | **0.00** |

**Total (Prior Month End):**

**Delinq Total (Prior Month End):**

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Asset-Backed Facts ~ 15 Month Historical Loan Status Summary Part I*

| Distribution Date | Current | | Delinquent 1 Month | | Delinquent 2 Months | | Delinquent 3+ Months | | Foreclosure | | REO | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Count | Balance | Count | Balance | Count | Balance | Count | Balance | Count | Balance | Count | Balance |
| ***Total (All Loans)*** | | | | | | | | | | | | |
| 25-Apr-06 | 802 | 321,260,091 | 5 | 1,268,369 | 1 | 81,232 | 0 | 0 | 0 | 0 | 0 | 0 |
| ***Collateral Group 1*** | | | | | | | | | | | | |
| 25-Apr-06 | 387 | 145,140,336 | 4 | 759,316 | 1 | 81,232 | 0 | 0 | 0 | 0 | 0 | 0 |

 

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Asset-Backed Facts ~ 15 Month Historical Loan Status Summary Part I*

| Distribution Date | Current | | Delinquent 1 Month | | Delinquent 2 Months | | Delinquent 3+ Months | | Foreclosure | | REO | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Count | Balance | Count | Balance | Count | Balance | Count | Balance | Count | Balance | Count | Balance |
| ***Collateral Group 2*** | | | | | | | | | | | | |
| 25-Apr-06 | 29 | 18,115,845 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| ***Collateral Group 2*** | | | | | | | | | | | | |
| 25-Apr-06 | 67 | 41,723,537 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

 

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Asset-Backed Facts ~ 15 Month Historical Loan Status Summary Part I*

| Distribution Date | Current | | Delinquent 1 Month | | Delinquent 2 Months | | Delinquent 3+ Months | | Foreclosure | | REO | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Count | Balance | Count | Balance | Count | Balance | Count | Balance | Count | Balance | Count | Balance |
| ***Collateral Group 2*** | | | | | | | | | | | | |
| 25-Apr-06 | 30 | 16,677,273 | 1 | 509,053 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| ***Collateral Group 3*** | | | | | | | | | | | | |
| 25-Apr-06 | 120 | 24,584,998 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

 

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Asset-Backed Facts ~ 15 Month Historical Loan Status Summary Part I*

| Distribution Date | Current | | Delinquent 1 Month | | Delinquent 2 Months | | Delinquent 3+ Months | | Foreclosure | | REO | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Count | Balance | Count | Balance | Count | Balance | Count | Balance | Count | Balance | Count | Balance |
| ***Collateral Group 4*** | | | | | | | | | | | | |
| 25-Apr-06 | 26 | 4,148,895 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| ***Collateral Group 5*** | | | | | | | | | | | | |
| 25-Apr-06 | 56 | 27,967,046 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

 

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Asset-Backed Facts ~ 15 Month Historical Loan Status Summary Part I*

| Distribution Date | Current | | Delinquent 1 Month | | Delinquent 2 Months | | Delinquent 3+ Months | | Foreclosure | | REO | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Count | Balance | Count | Balance | Count | Balance | Count | Balance | Count | Balance | Count | Balance |
| ***Collateral Group 5*** | | | | | | | | | | | | |
| 25-Apr-06 | 1 | 689,886 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| ***Collateral Group 6*** | | | | | | | | | | | | |
| 25-Apr-06 | 70 | 31,887,494 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

 

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Asset-Backed Facts ~ 15 Month Historical Loan Status Summary Part I*

| Distribution Date | Current | | Delinquent 1 Month | | Delinquent 2 Months | | Delinquent 3+ Months | | Foreclosure | | REO | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Count | Balance | Count | Balance | Count | Balance | Count | Balance | Count | Balance | Count | Balance |
| ***Collateral Group 6*** | | | | | | | | | | | | |
| 25-Apr-06 | 16 | 10,324,782 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Asset-Backed Facts ~ 15 Month Historical Loan Status Summary Part II*

| Distribution Date | In Foreclosure and Delinquent | | | | | | | | In REO and Delinquent | | | | | | | | In Bankruptcy and Delinquent | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Current | | 31-60 Days | | 61-90 Days | | 90 + Days | | Current | | 31-60 Days | | 61-90 Days | | 90 + Days | | Current | | 31-60 Days | | 61-90 Days | | 90 + Days | |
| | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance |
| ***Total (All Loans)*** | | | | | | | | | | | | | | | | | | | | | | | | |
| 25-Apr-06 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| ***Collateral Group 1*** | | | | | | | | | | | | | | | | | | | | | | | | |
| 25-Apr-06 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Asset-Backed Facts ~ 15 Month Historical Loan Status Summary Part II*

| Distribution Date | In Foreclosure and Delinquent | | | | | | | | In REO and Delinquent | | | | | | | | In Bankruptcy and Delinquent | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Current | | 31-60 Days | | 61-90 Days | | 90 + Days | | Current | | 31-60 Days | | 61-90 Days | | 90 + Days | | Current | | 31-60 Days | | 61-90 Days | | 90 + Days | |
| | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance |
| **Collateral Group 2** | | | | | | | | | | | | | | | | | | | | | | | | |
| 25-Apr-06 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| | | | | | | | | | | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Collateral Group 2** | | | | | | | | | | | | | | | | | | | | | | | | |
| 25-Apr-06 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

 

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Asset-Backed Facts ~ 15 Month Historical Loan Status Summary Part II*

| | In Foreclosure and Delinquent | | | | | | | | In REO and Delinquent | | | | | | | | In Bankruptcy and Delinquent | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Current | | 31-60 Days | | 61-90 Days | | 90 + Days | | Current | | 31-60 Days | | 61-90 Days | | 90 + Days | | Current | | 31-60 Days | | 61-90 Days | | 90 + Days | |
| Distribution Date | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance |
| ***Collateral Group 2*** | | | | | | | | | | | | | | | | | | | | | | | | |
| 25-Apr-06 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| ***Collateral Group 3*** | | | | | | | | | | | | | | | | | | | | | | | | |
| 25-Apr-06 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Asset-Backed Facts ~ 15 Month Historical Loan Status Summary Part II*

| Distribution Date | In Foreclosure and Delinquent | | | | | | | | In REO and Delinquent | | | | | | | | In Bankruptcy and Delinquent | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Current | | 31-60 Days | | 61-90 Days | | 90 + Days | | Current | | 31-60 Days | | 61-90 Days | | 90 + Days | | Current | | 31-60 Days | | 61-90 Days | | 90 + Days | |
| | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance |
| ***Collateral Group 4*** | | | | | | | | | | | | | | | | | | | | | | | | |
| 25-Apr-06 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| ***Collateral Group 5*** | | | | | | | | | | | | | | | | | | | | | | | | |
| 25-Apr-06 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

## *Distribution Date: 25-Apr-06*
## *Asset-Backed Facts ~ 15 Month Historical Loan Status Summary Part II*

| Distribution Date | In Foreclosure and Delinquent | | | | | | | | In REO and Delinquent | | | | | | | | In Bankruptcy and Delinquent | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Current | | 31-60 Days | | 61-90 Days | | 90 + Days | | Current | | 31-60 Days | | 61-90 Days | | 90 + Days | | Current | | 31-60 Days | | 61-90 Days | | 90 + Days | |
| | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance |
| ***Collateral Group 5*** | | | | | | | | | | | | | | | | | | | | | | | | |
| 25-Apr-06 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| ***Collateral Group 6*** | | | | | | | | | | | | | | | | | | | | | | | | |
| 25-Apr-06 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

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# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Asset-Backed Facts ~ 15 Month Historical Loan Status Summary Part II*

| Distribution Date | In Foreclosure and Delinquent | | | | | | | | In REO and Delinquent | | | | | | | | In Bankruptcy and Delinquent | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Current | | 31-60 Days | | 61-90 Days | | 90 + Days | | Current | | 31-60 Days | | 61-90 Days | | 90 + Days | | Current | | 31-60 Days | | 61-90 Days | | 90 + Days | |
| | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance | # | Balance |
| ***Collateral Group 6*** | | | | | | | | | | | | | | | | | | | | | | | | |
| 25-Apr-06 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

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# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Asset-Backed Facts ~ 15 Month Historical Payoff/Loss Summary*

| Distribution Date | Ending Pool # | Ending Pool Balance | Payoffs # | Payoffs Balance | Insurance Proceeds | Substitution Proceeds | Liquidation Proceeds | Realized Losses # | Realized Losses Amount | Remaining Term Life | Curr Weighted Avg. Coupon | Curr Weighted Avg. Remit |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| ***Total (All Loans)*** | | | | | | | | | | | | |
| 25-Apr-06 | 808 | 322,609,692 | 8 | 1,207,329 | 0.00 | 0.00 | 0.00 | 0 | 0 | 273 | 6.38% | 6.11% |

| Distribution Date | Ending Pool # | Ending Pool Balance | Payoffs # | Payoffs Balance | Insurance Proceeds | Substitution Proceeds | Liquidation Proceeds | Realized Losses # | Realized Losses Amount | Remaining Term Life | Curr Weighted Avg. Coupon | Curr Weighted Avg. Remit |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| ***Collateral Group 1*** | | | | | | | | | | | | |
| 25-Apr-06 | 392 | 145,980,884 | 7 | 1,024,853 | 0.00 | 0.00 | 0.00 | 0 | 0 | 290 | 6.86% | 6.57% |

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Asset-Backed Facts ~ 15 Month Historical Payoff/Loss Summary*

| Distribution Date | Ending Pool # | Ending Pool Balance | Payoffs # | Payoffs Balance | Insurance Proceeds | Substitution Proceeds | Liquidation Proceeds | Realized Losses # | Realized Losses Amount | Remaining Term Life | Curr Weighted Avg. Coupon | Curr Weighted Avg. Remit |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | ***Collateral Group 2*** | | | | | | |
| 25-Apr-06 | 29 | 18,115,845 | 0 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0 | 346 | 5.76% | 5.51% |

### *Collateral Group 2*

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 25-Apr-06 | 67 | 41,723,537 | 0 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0 | 353 | 6.25% | 6.00% |

 

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# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Asset-Backed Facts ~ 15 Month Historical Payoff/Loss Summary*

| Distribution Date | Ending Pool # | Ending Pool Balance | Payoffs # | Payoffs Balance | Insurance Proceeds | Substitution Proceeds | Liquidation Proceeds | Realized Losses # | Realized Losses Amount | Remaining Term Life | Curr Weighted Avg. Coupon | Curr Weighted Avg. Remit |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| ***Collateral Group 2*** | | | | | | | | | | | | |
| 25-Apr-06 | 31 | 17,186,326 | 0 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0 | 357 | 6.27% | 6.02% |

| Distribution Date | Ending Pool # | Ending Pool Balance | Payoffs # | Payoffs Balance | Insurance Proceeds | Substitution Proceeds | Liquidation Proceeds | Realized Losses # | Realized Losses Amount | Remaining Term Life | Curr Weighted Avg. Coupon | Curr Weighted Avg. Remit |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| ***Collateral Group 3*** | | | | | | | | | | | | |
| 25-Apr-06 | 120 | 24,584,998 | 1 | 182,476 | 0.00 | 0.00 | 0.00 | 0 | 0 | 234 | 6.14% | 5.89% |

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Asset-Backed Facts ~ 15 Month Historical Payoff/Loss Summary*

| Distribution Date | Ending Pool | | Payoffs | | Insurance | Substitution | Liquidation | Realized Losses | | Remaining Term | Curr Weighted Avg. | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | # | Balance | # | Balance | Proceeds | Proceeds | Proceeds | # | Amount | Life | Coupon | Remit |
| | | | | | | ***Collateral Group 4*** | | | | | | |
| 25-Apr-06 | 26 | 4,148,895 | 0 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0 | 165 | 4.89% | 4.64% |
| | | | | | | ***Collateral Group 5*** | | | | | | |
| 25-Apr-06 | 56 | 27,967,046 | 0 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0 | 165 | 5.48% | 5.23% |

 

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Asset-Backed Facts ~ 15 Month Historical Payoff/Loss Summary*

| Distribution Date | Ending Pool | | Payoffs | | Insurance | Substitution | Liquidation | Realized Losses | | Remaining Term | Curr Weighted Avg. | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | # | Balance | # | Balance | Proceeds | Proceeds | Proceeds | # | Amount | Life | Coupon | Remit |
| ***Collateral Group 5*** | | | | | | | | | | | | |
| 25-Apr-06 | 1 | 689,886 | 0 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0 | 176 | 5.50% | 5.25% |
| ***Collateral Group 6*** | | | | | | | | | | | | |
| 25-Apr-06 | 70 | 31,887,494 | 0 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0 | 173 | 6.03% | 5.78% |

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Asset-Backed Facts ~ 15 Month Historical Payoff/Loss Summary*

| Distribution Date | Ending Pool | | Payoffs | | Insurance | Substitution | Liquidation | Realized Losses | | Remaining Term | Curr Weighted Avg. | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | # | Balance | # | Balance | Proceeds | Proceeds | Proceeds | # | Amount | Life | Coupon | Remit |
| ***Collateral Group 6*** | | | | | | | | | | | | |
| 25-Apr-06 | 16 | 10,324,782 | 0 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0 | 177 | 6.12% | 5.87% |

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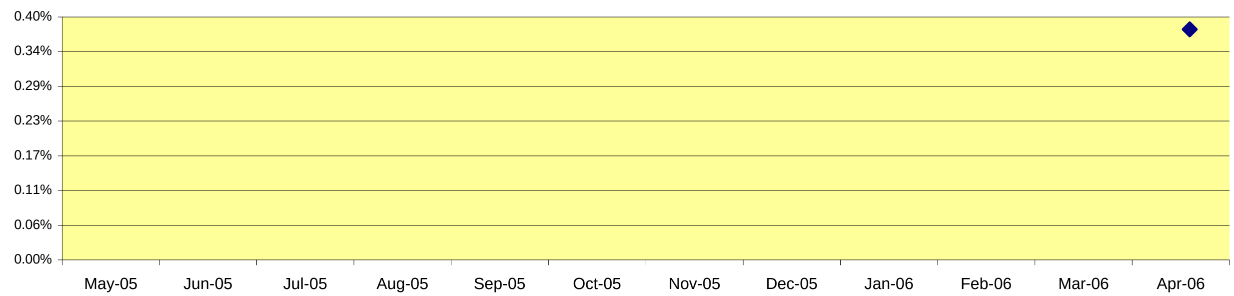
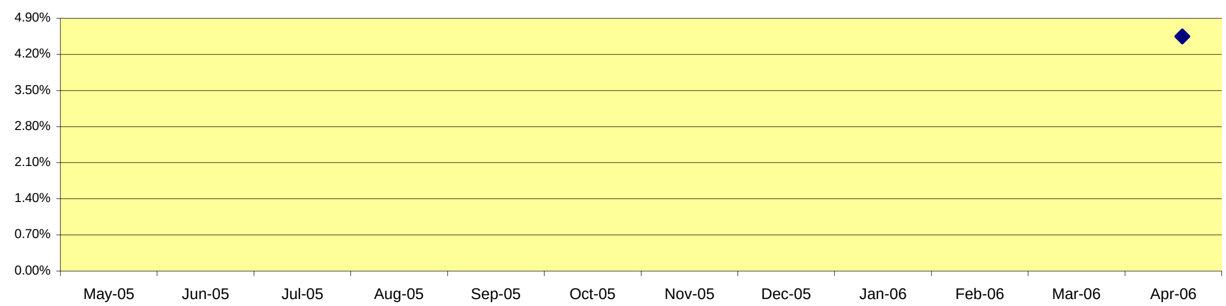
# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Prepayment Summary*

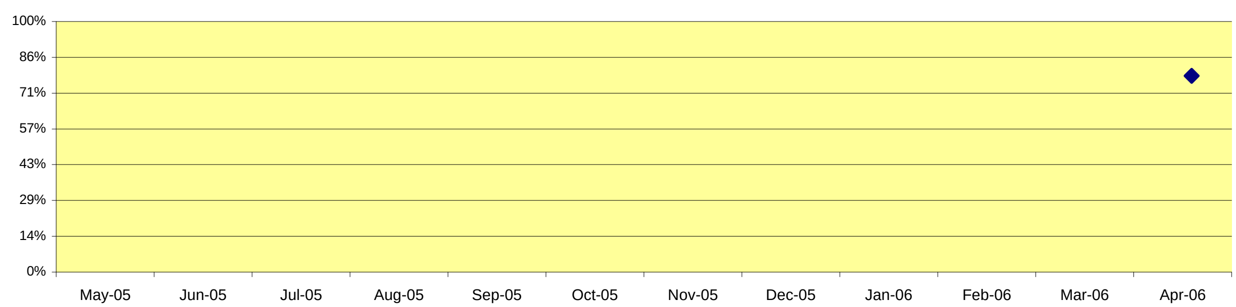
| SMM (Single Monthly Mortality) | Total |
|---|---|
| Current Period | 0.37% |
| 3-Month Average | 0.37% |
| 6-Month Average | 0.37% |
| 12-Month Average | 0.37% |
| Average Since Cut-Off | 0.37% |




| CPR (Conditional Prepayment Rate) | Total |
|---|---|
| Current Period | 4.36% |
| 3-Month Average | 4.36% |
| 6-Month Average | 4.36% |
| 12-Month Average | 4.36% |
| Average Since Cut-Off | 4.36% |




| PSA (Public Securities Association) | Total |
|---|---|
| Current Period | 73% |
| 3-Month Average | 73% |
| 6-Month Average | 73% |
| 12-Month Average | 73% |
| Average Since Cut-Off | 73% |




| | | |
|---|---|---|
| SMM | Single Monthly Mortality | (Partial and Full Prepayments + Repurchases + Liquidations) / (Beginning Collateral Balance - Scheduled Principal) |
| CPR | Conditional Prepayment Rate | 1 - ((1 - SMM)^12) |
| PSA | Public Securities Association | 100 * CPR / (0.2 * MIN(30,WAS)) |
| WAS | Weighted Average Seasoning | ((Original Term - Remaining Term) * (Current Scheduled Balance / Deal Scheduled Principal Balance) |

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# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Current Period Realized Loss Detail*

| Disclosure Control # | Period | Original Liquidation Balance | Net Liquidation Proceeds | Loss-Loan Non-adjusted | Loss to Trust | Loss-Certs Non-adjusted | Subsequent Recov/(Exp) | Loss-Loan Adjusted | Loss-Certs Adjusted | Liq Type | Adj Type |
|---|---|---|---|---|---|---|---|---|---|---|---|

| Liq. Type Code - Legend | | | | Adjustment Legend | | | |
|---|---|---|---|---|---|---|---|
| Charge-off | C | REO | R | Escrow Bal/Adv | 1 | Third Party | 6 |
| Matured | M | Short Pay | S | MREC | 2 | Charged Off/Matured | 7 |
| Repurchase | N | Third Party | T | Rest'd Escrow | 3 | Side Note | 8 |
| Note Sale | O | Write-off | W | Replacement Res. | 4 | Manual | 9 |
| Paid in Full | P | | | Suspense | 5 | | |

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Historical Realized Loss Summary*

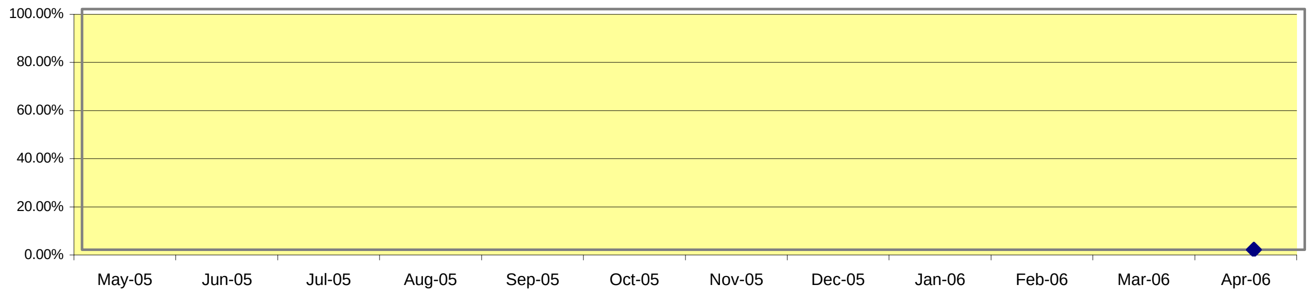
| Distribution Date | Current Realized Loss: Beginning Scheduled Balance | Current Realized Loss: Net Liquidation Proceeds | Current Realized Loss: Realized Loss | Current Realized Loss: Loan Count | Previous Liquidations/Payoffs: Claims on Prior Liquidations Amount | Claims on Prior Liquidations Count | Recovery on Prior Liquidations Amount | Recovery on Prior Liquidations Count | (Claims)/Recoveries on Prior Payoffs Amount | (Claims)/Recoveries on Prior Payoffs Count | Realized Loss Adjusted | Cumulative Realized Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 25-Apr-06 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0.00 |
| Total | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | |

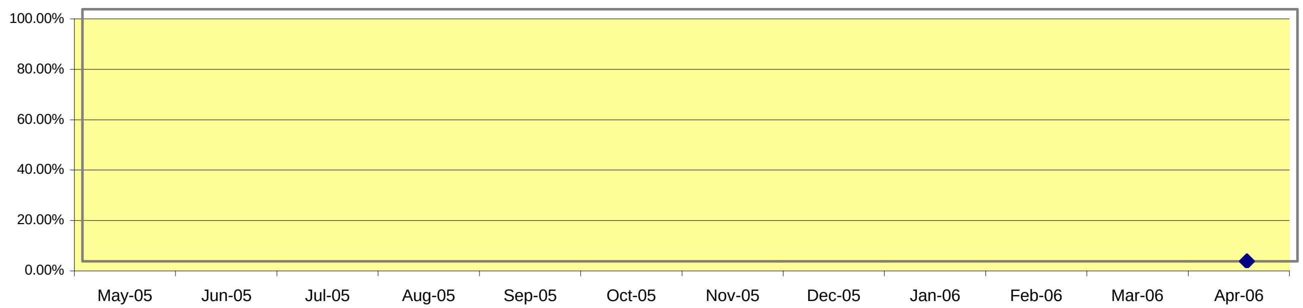
# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Realized Loss Summary*

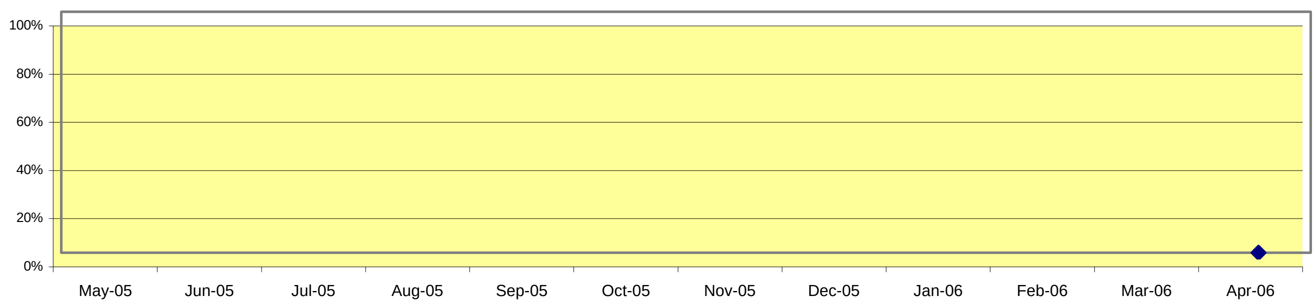
| **MDR (monthly Default Rate)** | **Total** |
|---|---|
| Current Period | 0.00% |
| 3-Month Average | 0.00% |
| 6-Month Average | 0.00% |
| 12-Month Average | 0.00% |
| Average Since Cut-Off | 0.00% |




| **CDR (Conditional Default Rate)** | **Total** |
|---|---|
| Current Period | 0.00% |
| 3-Month Average | 0.00% |
| 6-Month Average | 0.00% |
| 12-Month Average | 0.00% |
| Average Since Cut-Off | 0.00% |




| **SDA (Standard Default Assumption)** | **Total** |
|---|---|
| Current Period | 0.00% |
| 3-Month Average | 0.00% |
| 6-Month Average | 0.00% |
| 12-Month Average | 0.00% |
| Average Since Cut-Off | 0.00% |




| | | |
|---|---|---|
| MDR | (Monthly Default Rate) | (Beginning Principal Balance of Liquidated Loans) / (Total Beginning Principal Balance) |
| CDR | (Conditional Default Rate) | 1 - ((1 - MDR)^12 |
| SDA | (Standard Default Assumption) | If WAS=30 then CDR/(WAS*0.02) else if 30<WAS=60 then CDR/0.6 else if 60<WAS=120 then CDR/(0.6-((WAS-60)*0.0095)) else if WAS>120 then CDR/0.03 |
| WAS | Weighted Average Seasoning | ((Original Term - Remaining Term) * (Current Scheduled Balance / Deal Scheduled Principal Balance) |

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Material Breaches Detail*

| Disclosure Control # | Loan Group # | Ending Principal Balance | Material Breach Date | Material Breach Description |
|---|---|---|---|---|

Material breaches of pool asset representation or warranties or transaction covenants.

# Lehman Mortgage Trust
# Mortgage Pass-Through Certificates
# Series 2006-2

## *Distribution Date: 25-Apr-06*
## *Modified Loan Detail*

| Disclosure Control # | Loan Group # | Modified Maturity Date | Cutoff Maturity Date | Modification Description |
|---|---|---|---|---|

Modifications include any extensions or waivers to the mortgage loan terms, fees, penalties or payments during the preceding calendar month or that have become material over time.

**Lehman Mortgage Trust**
**Mortgage Pass-Through Certificates**
**Series 2006-2**

***Distribution Date: 25-Apr-06***
***Historical Collateral Level REO Report***

| Disclosure Control # | REO Date | City | State | Property Type | Actual Balance | Scheduled Balance | Recent Apprasal Value | Appraisal Date | Appraisal Reduction Amount | Date Liquidated | Liquidation Proceeds | Liquidation Expenses | Realized Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|