

12-12020-mg

	W/B	W/B	W/B	W/B	W/B	W/B	W/B	W/B	W/B	W/B	W/B	W/B	W/B	W/B	W/B	W/B	W/B	W/B	W/B	Total		
	14-May-12	21-May-12	28-May-12	4-Jun-12	11-Jun-12	18-Jun-12	25-Jun-12	2-Jul-12	9-Jul-12	16-Jul-12	23-Jul-12	30-Jul-12	6-Aug-12	13-Aug-12	20-Aug-12	27-Aug-12	3-Sep-12	10-Sep-12	17-Sep-12	24-Sep-12	Week 20	
	Week 1	Week 2	Week 3	Week 4	Week 5	Week 6	Week 7	Week 8	Week 9	Week 10	Week 11	Week 12	Week 13	Week 14	Week 15	Week 16	Week 17	Week 18	Week 19	Week 20	Week 20	
<i>(\$ millions)</i>																						
CITI MSR CASH FLOWS																						
1 FNMA / FHLMC Net Repurchases	\$ (0.8)	\$ (0.8)	\$ (0.9)	\$ (0.9)	\$ (0.6)	\$ (0.9)	\$ (0.9)	\$ (0.9)	\$ (1.1)	\$ (1.1)	\$ (1.1)	\$ (1.0)	\$ (1.0)	\$ (1.0)	\$ (1.0)	\$ (1.0)	\$ (0.9)	\$ (1.2)	\$ (1.2)	\$ (1.4)	\$ (1.4)	
2 Servicing / Ancillary Fees	4.0	2.6	5.4	3.9	4.8	2.7	4.0	5.6	3.8	3.9	2.6	6.7	3.8	3.9	2.3	2.9	5.5	3.7	3.8	4.2	4.2	
3 Interest	-	-	(1.1)	-	-	-	-	(1.1)	-	-	-	(1.1)	-	-	-	-	(1.1)	-	-	-	-	
4 Operating Expenses / Professional Fees	(1.4)	(2.8)	(1.0)	(2.8)	(2.4)	(2.8)	(1.3)	(2.4)	(1.2)	(5.0)	(1.2)	(2.6)	(1.2)	(5.2)	(1.2)	(2.5)	(1.1)	(5.7)	(1.4)	(2.7)	(2.7)	
5 Net Cash Flow	1.8	(1.0)	2.3	0.3	1.8	(0.9)	1.8	1.2	1.5	(2.2)	0.3	2.0	1.6	(2.3)	0.2	(0.6)	2.3	(3.1)	1.3	0.0	0.0	
CASH BALANCE ROLL-FORWARD																						
6 Beginning Cash Balance	-	1.8	0.8	3.1	3.4	5.2	4.3	6.1	7.3	8.8	6.5	6.8	8.8	10.4	8.2	8.4	7.7	10.0	6.9	8.2	8.2	
7 Net Cash Flow	1.8	(1.0)	2.3	0.3	1.8	(0.9)	1.8	1.2	1.5	(2.2)	0.3	2.0	1.6	(2.3)	0.2	(0.6)	2.3	(3.1)	1.3	0.0	0.0	
8 Ending Cash Balance	1.8	0.8	3.1	3.4	5.2	4.3	6.1	7.3	8.8	6.5	6.8	8.8	10.4	8.2	8.4	7.7	10.0	6.9	8.2	8.2	8.2	