DTCC

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FINAL

Asset Services Sigma- Agent Performance Report

March 2018 Data

Executive Summary

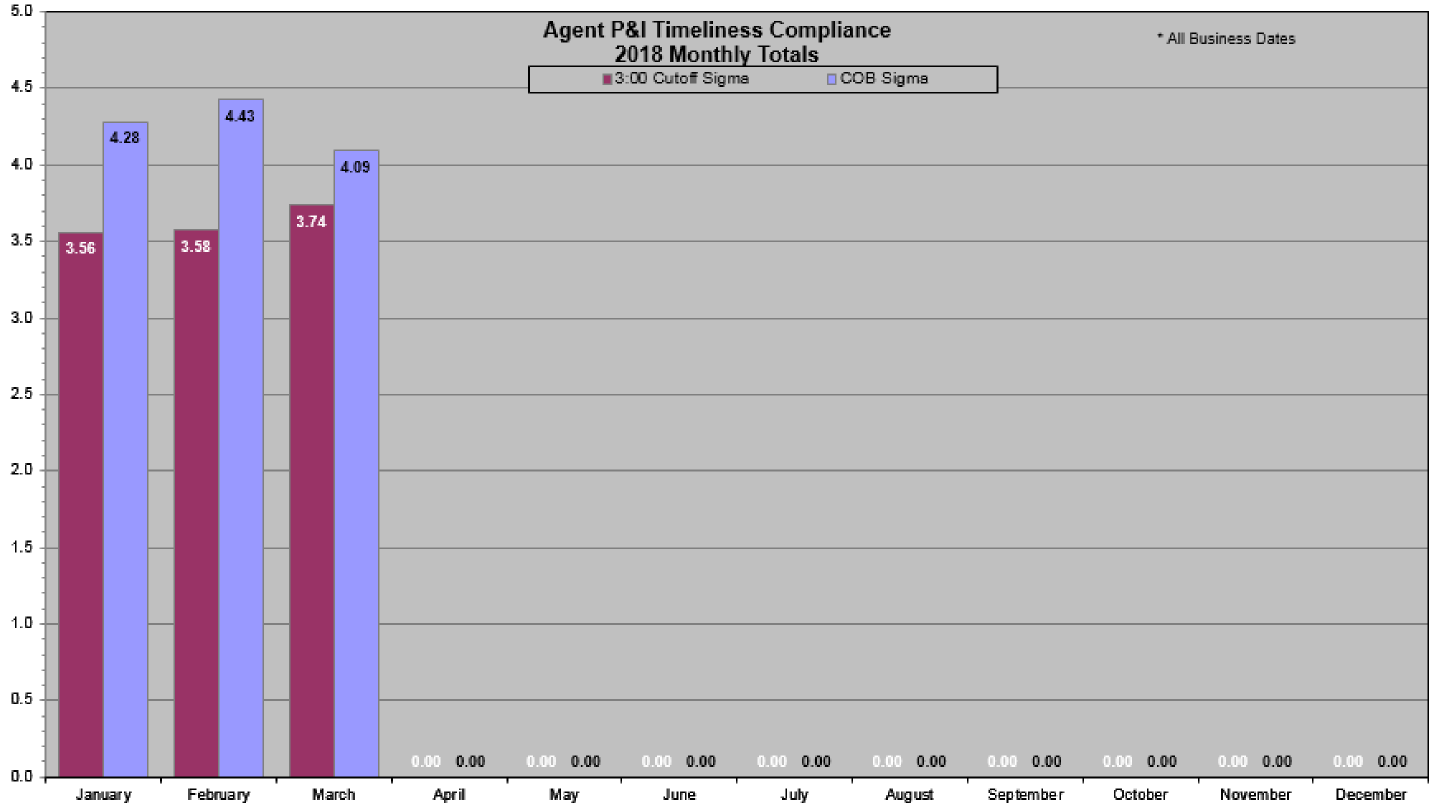
This report highlights the March 2018 performance of the top agents vs. industry targets. This report focuses on the following metrics:

Principal and Interest payment timeliness compliance - percentage of funds received from agents at cut-off (3:00pm ET) and at close of business (6:00pm ET), relative to the total dollars paid for the month. The Agent sigma performance for March 2018 was 3.74σ 98.73%. This month's performance is above the target of 3.67σ (98.50%).

Principal and Interest allocations on payable date - percentage of allocated dollars and CUSIPS, relative to the total expected dollars and CUSIPs allocated. The Agent sigma performance for March 2018 was 4.09σ 99.52%. This month's performance is above the target of 3.83σ (99.00%).

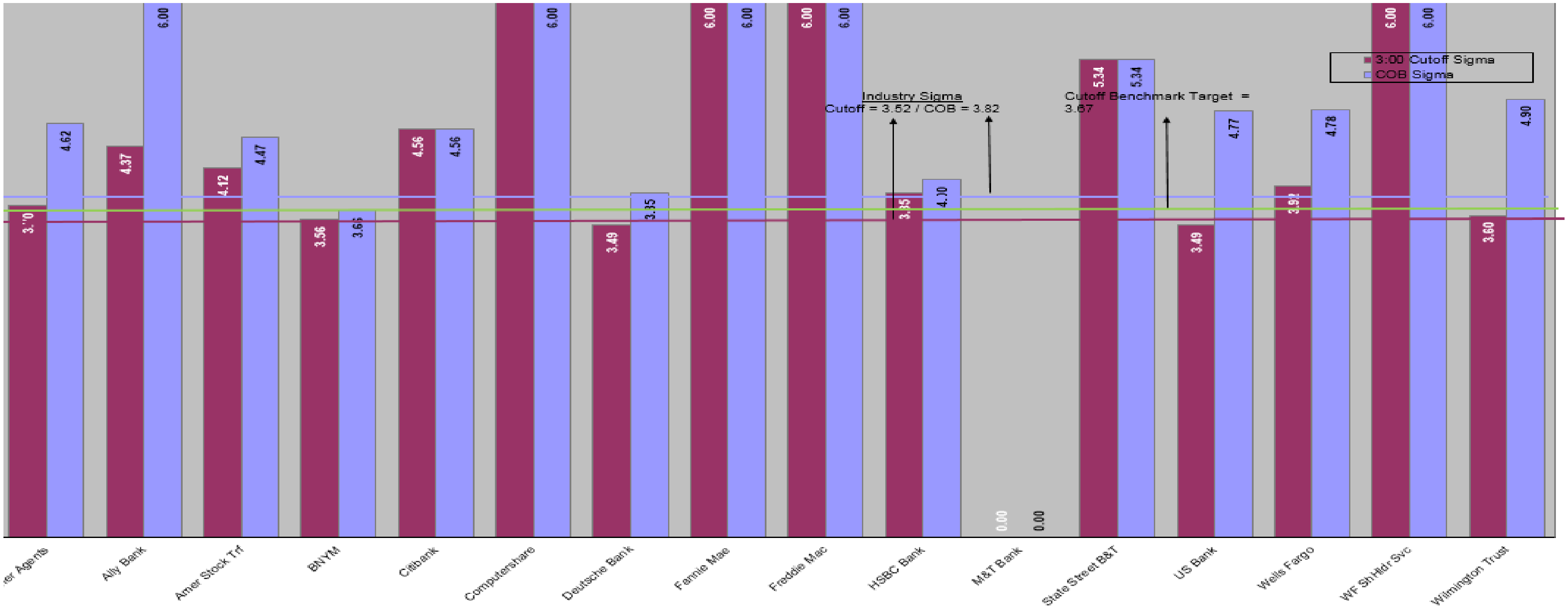
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	98.03%	98.12%	98.73%										98.31%
Cutoff Sigma	3.56	3.58	3.74										3.62
Percent by COB	99.73%	99.83%	99.52%										99.68%
COB Sigma	4.28	4.43	4.09										4.23

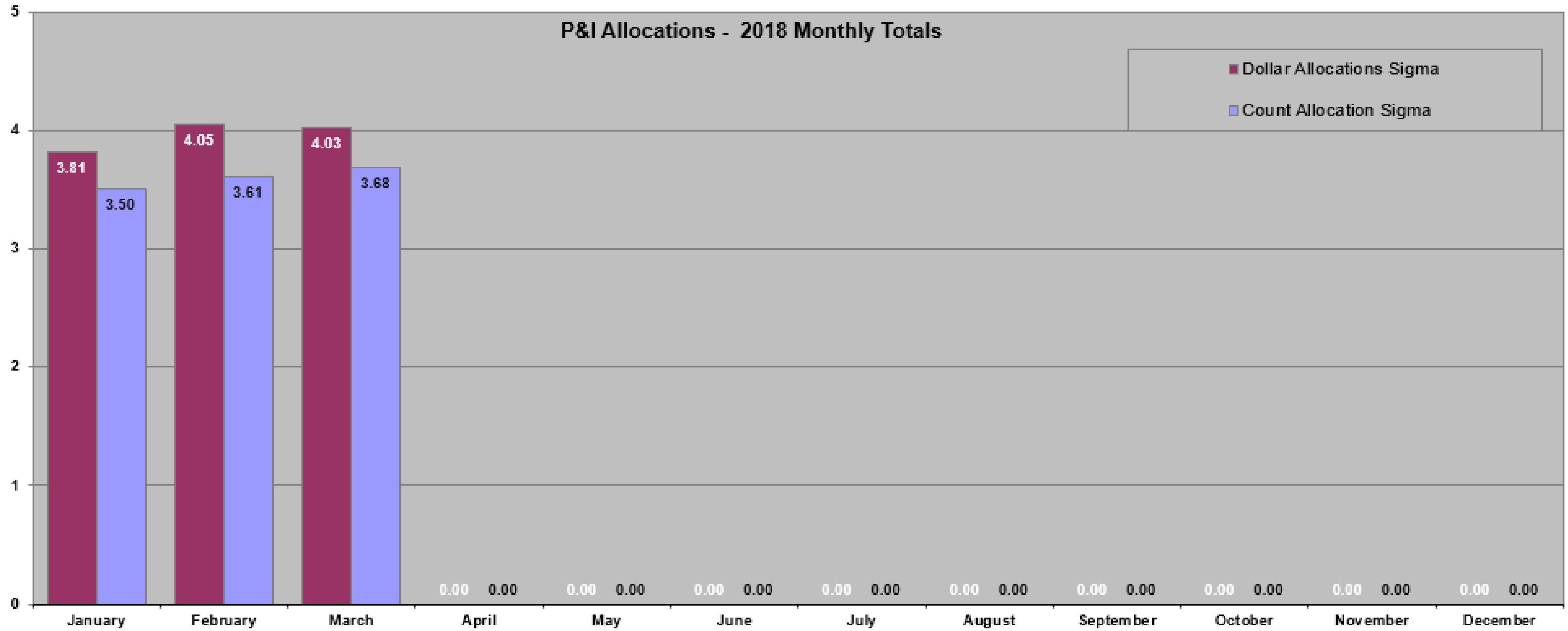
P&I Timeliness Compliance – Agent Performance



	All Other Agents	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computershare	Deutsche Bank	Fannie Mae	Freddie Mac	HSBC Bank	M&T Bank	State Street B&T	US Bank	Wells Fargo	WF ShHldr Svc	Wilmington Trust
% of Total Allocations	13.17%	0.11%	2.66%	23.67%	5.80%	15.33%	7.58%	0.09%	0.56%	0.79%	0.00%	1.59%	12.80%	10.27%	3.55%	2.03%
Percent by 3:00 Cut-off	98.62%	99.79%	99.56%	98.01%	99.89%	100.00%	97.69%	100.00%	100.00%	99.07%	0.00%	99.99%	97.65%	99.23%	100.00%	98.21%
Cutoff Sigma	3.70	4.37	4.12	3.56	4.56	6.61	3.49	6.00	6.00	3.85	0.00	5.34	3.49	3.92	6.00	3.60
Variance from Industry Cutoff	-0.03	0.63	0.39	-0.18	0.83	2.87	-0.24	2.26	2.26	0.12	-3.74	1.61	-0.25	0.19	2.26	-0.14
Percent by COB	99.91%	100.00%	99.85%	98.46%	99.89%	100.00%	99.07%	100.00%	100.00%	99.38%	0.00%	99.99%	99.95%	99.95%	100.00%	99.97%
COB Sigma	4.62	6.00	4.47	3.66	4.56	6.00	3.85	6.00	6.00	4.00	0.00	5.34	4.77	4.78	6.00	4.90

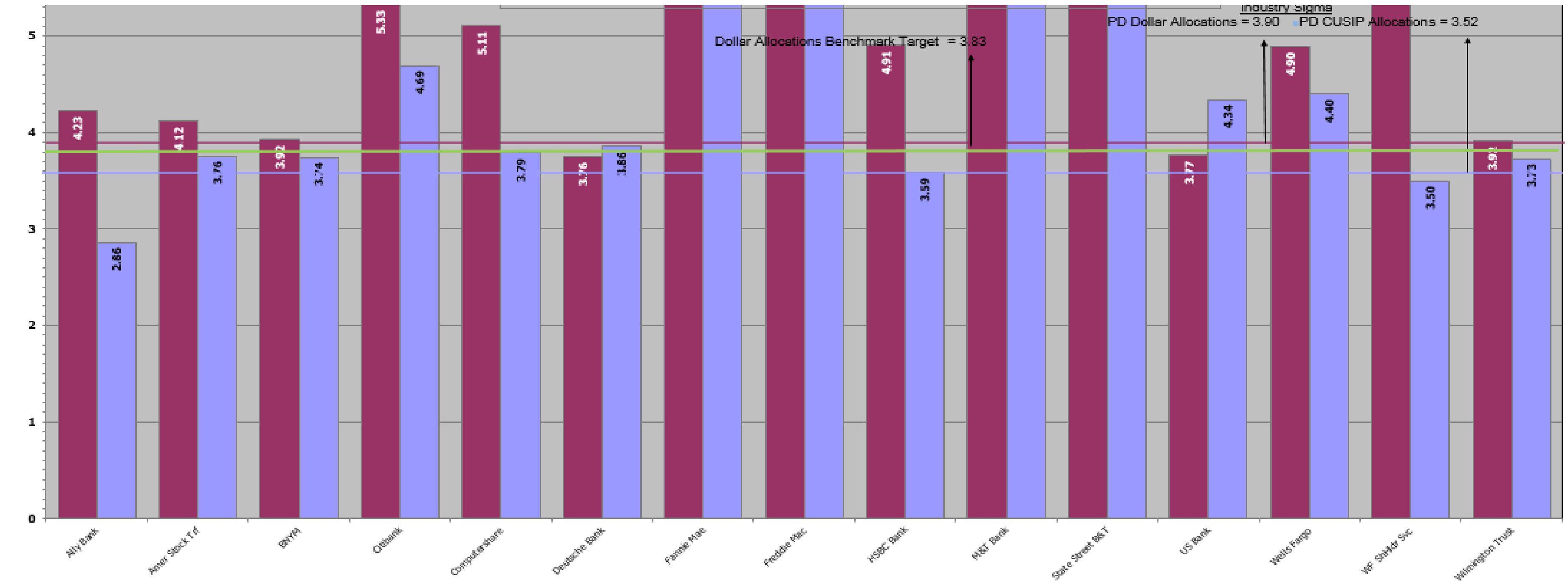
*Please note WF ShHldr Svc is now Equiniti

P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Total Expected Allocations (Billions)	$299.863	$252.145	$316.245										$868.253
Allocation $ Percent	98.96%	99.47%	99.42%										99.28%
Allocation $ Sigma	3.81	4.05	4.03										3.95
Unallocated Impact (Billions $)	$3.109	$1.344	$1.826										$6.278
Total CUSIP Expected	282,008	370,197	305,287										957,492
CUSIP Allocations %	97.75%	98.27%	98.55%										98.21%
CUSIP Allocations Sigma	3.50	3.61	3.68										3.60
Unallocated Impact (Count)	6,344	6,422	4,416										17,182

P&I Allocations – Agent Performance



AGENT	All Other Agents	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computer share	Deutsche Bank	Fannie Mae	Freddie Mac	HSBC Bank	M&T Bank	State Street B&T	US Bank	Wells Fargo	WF ShHldr Svc	Wilmington Trust
Total Expected / % of Industry	$45.561	$0.342	$8.590	$73.740	$18.574	$49.484	$23.121	$0.288	$1.814	$0.956	$0.001	$5.044	$39.637	$32.220	$11.412	$5.460
	14.41%	0.11%	2.72%	23.32%	5.87%	15.65%	7.31%	0.09%	0.57%	0.30%	0.00%	1.59%	12.53%	10.19%	3.61%	1.73%
Allocation $ Percent	99.07%	99.68%	99.56%	99.23%	99.99%	99.98%	98.81%	100.00%	100.00%	99.97%	100.00%	100.00%	98.83%	99.97%	100.00%	99.23%
Allocation $ Sigma	3.86	4.23	4.12	3.92	5.33	5.11	3.76	6.00	6.00	4.91	6.00	6.00	3.77	4.90	6.00	3.92
Variance from Industry $ Sigma	0.20	0.20	0.10	-0.10	1.30	1.09	-0.27	1.97	1.97	0.88	1.97	1.97	-0.26	0.87	1.97	-0.10
CUSIP Allocations %	96.85%	91.30%	98.80%	98.76%	99.93%	98.90%	99.08%	100.00%	100.00%	98.15%	100.00%	100.00%	99.77%	99.81%	97.73%	98.72%
CUSIP Allocations Sigma	3.36	2.86	3.76	3.74	4.69	3.79	3.86	6.00	6.00	3.59	6.00	6.00	4.34	4.40	3.50	3.73
Variance from Industry CUSIP Sigma	-0.82	-0.82	0.07	0.06	1.01	0.10	0.17	2.32	2.32	-0.10	2.32	2.32	0.66	0.71	-0.18	0.05

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