Asset Services Sigma- Agent Performance Report

September 2017 Data

November 9, 2017

Executive Summary

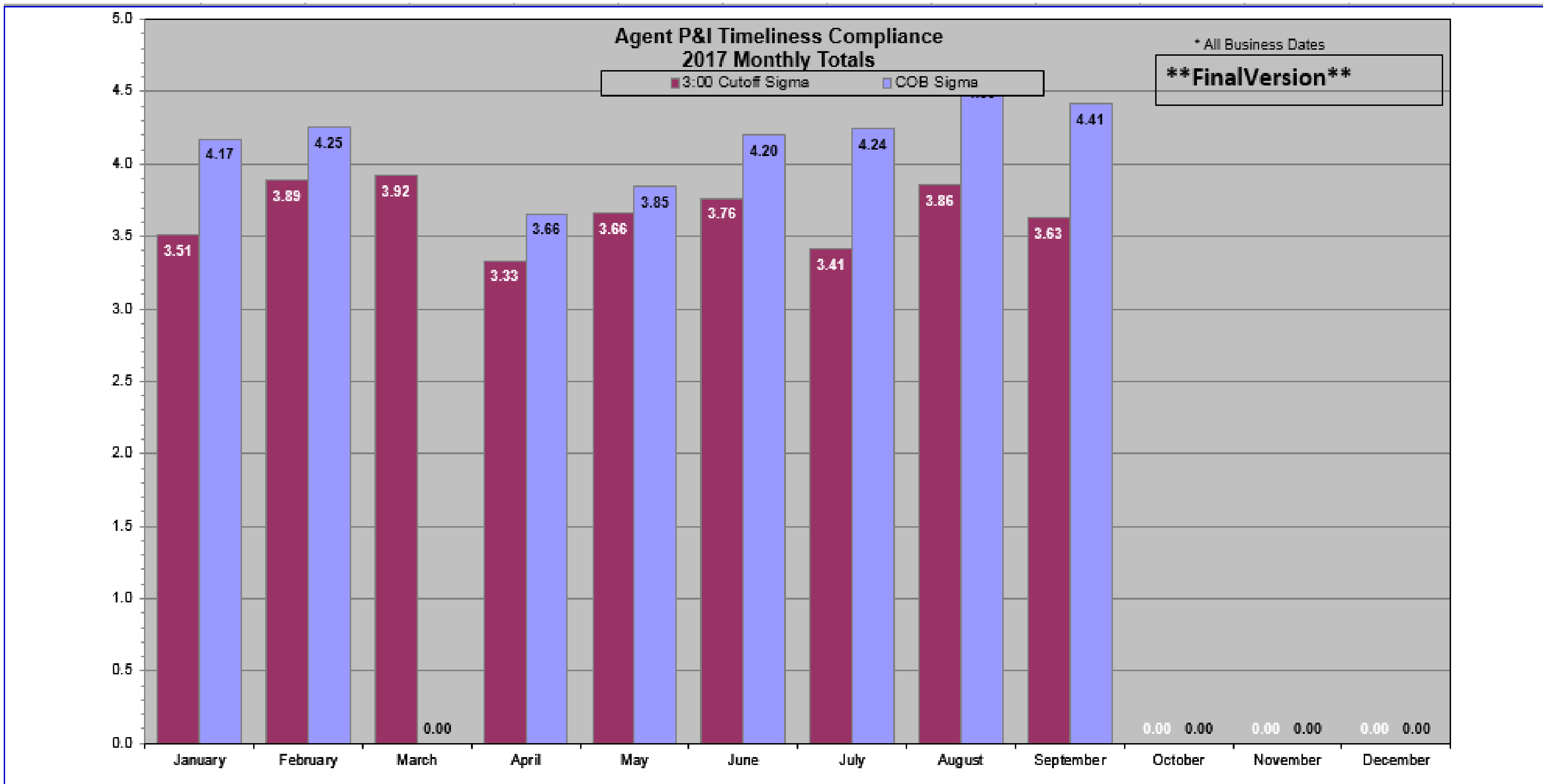
This report highlights the September 2017 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 September 2017 was 3.63σ (98.33%). This month's performance is below 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 September 2017 was 4.41σ (99.82%). This month's performance is above the target of 3.83σ (99.00%).

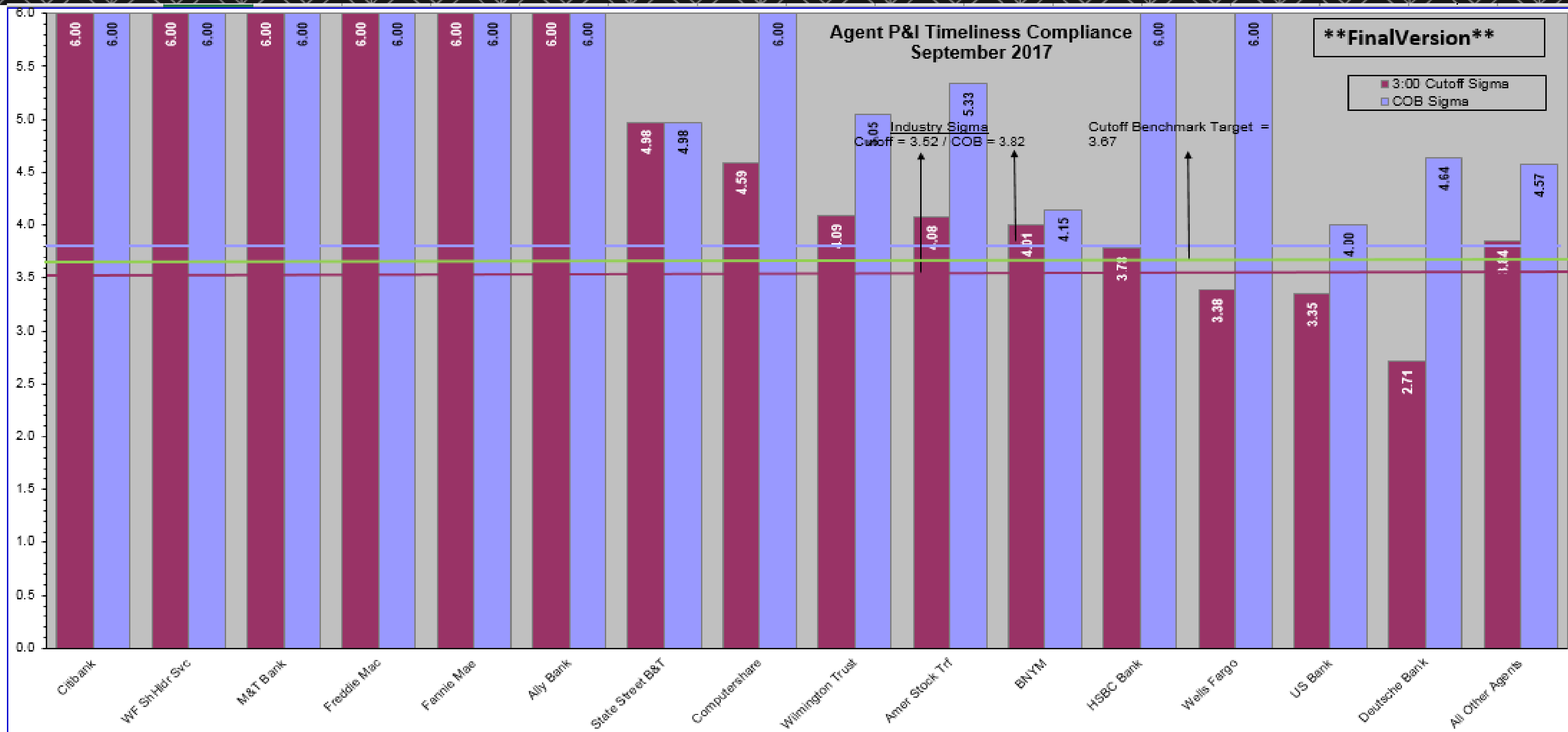
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Timeliness Compliance Monthly Trend



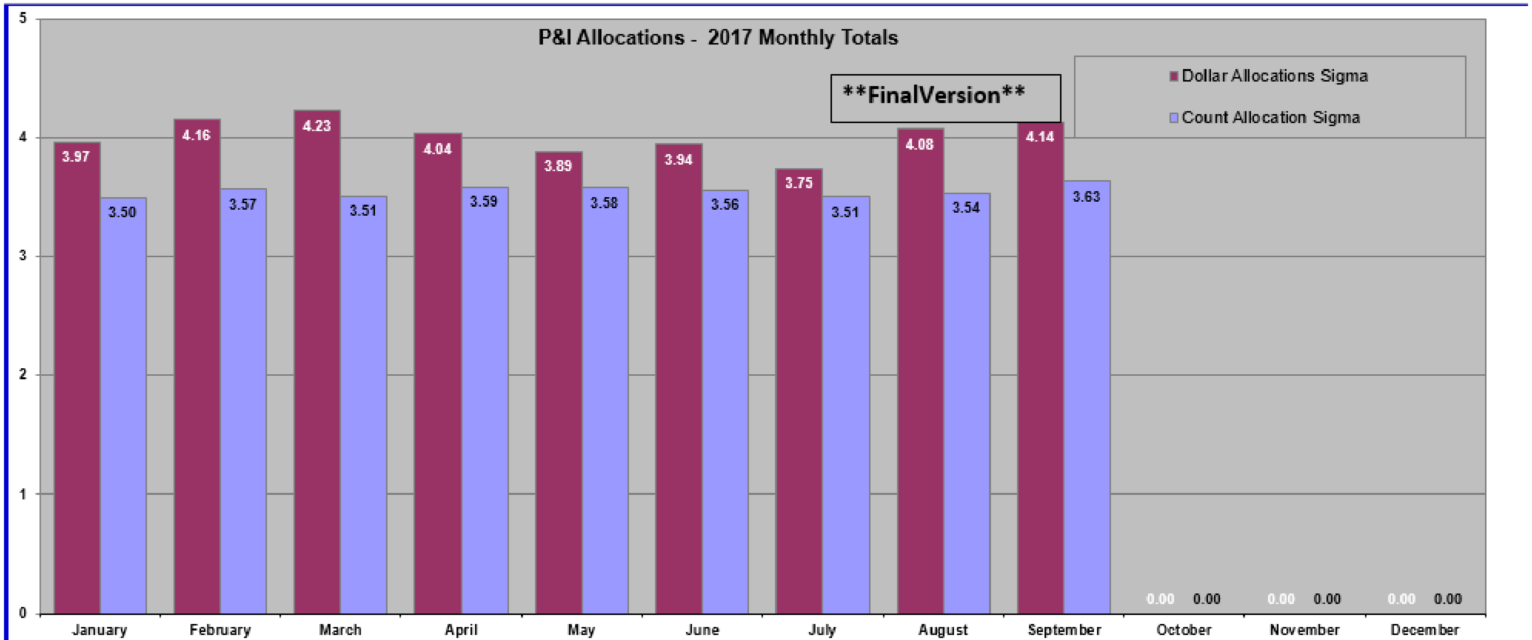
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.79%	99.15%	99.23%	96.67%	98.47%	98.82%	97.22%	99.07%	98.33%				98.31%
Cutoff Sigma	3.51	3.89	3.92	3.33	3.66	3.76	3.41	3.86	3.63				3.62
Percent by COB	99.62%	99.71%	100.18%	98.45%	99.05%	99.66%	99.70%	99.90%	99.82%				99.57%
COB Sigma	4.17	4.25	#NUM!	3.66	3.85	4.20	4.24	4.60	4.41				4.13

P&I Timeliness Compliance – Agent Performance



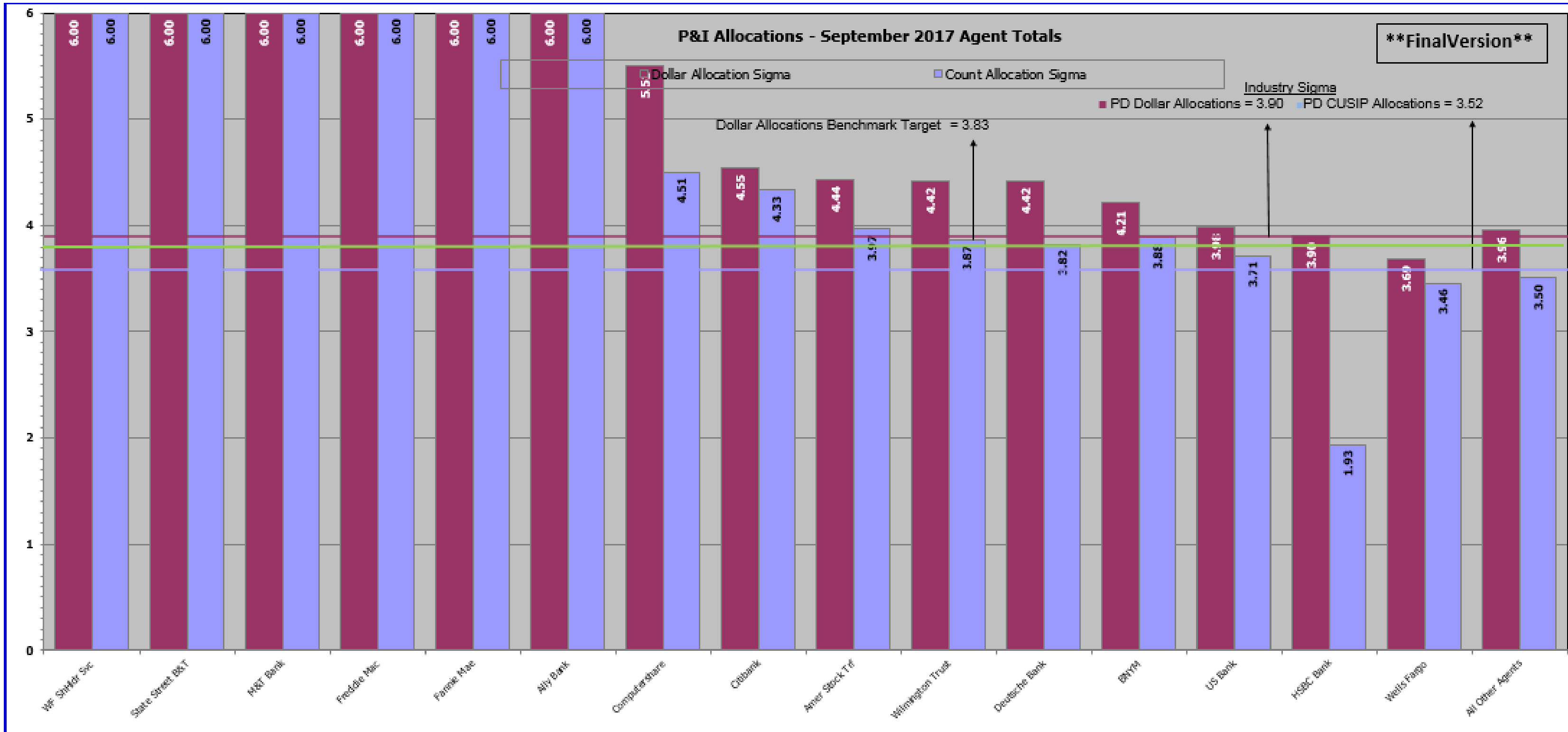
	Citibank	WF ShHldr Svc	M&T Bank	Freddie Mac	Fannie Mae	Ally Bank	State Street B&T	Computershare	Wilmington Trust	Amer Stock Trf	BNYM	HSBC Bank	Wells Fargo	US Bank	Deutsche Bank	All Other Agents
% of Total Allocations	5.38%	3.60%	0.00%	0.64%	0.15%	0.18%	1.70%	14.64%	2.62%	2.40%	29.06%	0.38%	9.46%	12.39%	6.00%	11.41%
Percent by 3:00 Cut-off	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	99.97%	99.90%	99.52%	99.50%	99.39%	98.88%	97.03%	96.76%	88.76%	99.05%
Cutoff Sigma	6.00	6.00	6.00	6.00	6.00	6.00	4.98	4.59	4.09	4.08	4.01	3.78	3.38	3.35	2.71	3.84
Variance from Industry Cutoff	2.37	2.37	2.37	2.37	2.37	2.37	1.35	0.97	0.46	0.45	0.38	0.16	-0.24	-0.28	-0.91	0.22
Percent by COB	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	99.97%	100.00%	99.98%	99.99%	99.59%	100.00%	100.00%	99.39%	99.91%	99.89%
COB Sigma	6.00	6.00	6.00	6.00	6.00	6.00	4.98	6.00	5.05	5.33	4.15	6.00	6.00	4.00	4.64	4.57

P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Total Expected Allocations (Billions)	$270.299	$256.272	$336.389	$294.175	$284.020	$338.995	$289.729	$268.399	$306.869				$2645.148
Allocation $ Percent	99.32%	99.60%	99.69%	99.45%	99.15%	99.28%	98.77%	99.50%	99.58%				99.37%
Allocation $ Sigma	3.97	4.16	4.23	4.04	3.89	3.94	3.75	4.08	4.14				4.00
Unallocated Impact (Billions $)	$1.847	$1.013	$1.055	$1.625	$2.408	$2.456	$3.569	$1.344	$1.288				$16.606
Total CUSIP Expected	285,717	371,199	310,589	267,655	276,563	371,101	284,940	369,729	304,201				2,841,694
CUSIP Allocations %	97.72%	98.09%	97.79%	98.16%	98.13%	98.05%	97.77%	97.93%	98.35%				98.00%
CUSIP Allocations Sigma	3.50	3.57	3.51	3.59	3.58	3.56	3.51	3.54	3.63				3.55
Unallocated Impact (Count)	6,528	7,107	6,876	4,928	5,179	7,231	6,361	7,667	5,021				56,898

P&I Allocations – Agent Performance



AGENT	WF ShHldr Svc	State Street B&T	M&T Bank	Freddie Mac	Fannie Mae	Ally Bank	Computer share	Citibank	Amer Stock Trf	Wilmingto n Trust	Deutsche Bank	BNYM	US Bank	HSBC Bank	Wells Fargo	All Other Agents
Total Expected / % of Industry	$11.313	$5.346	$0.005	$1.982	$0.462	$0.562	$45.954	$16.418	$7.554	$7.743	$18.671	$87.663	$36.096	$0.738	$28.630	$37.731
	3.69%	1.74%	0.00%	0.65%	0.15%	0.18%	14.98%	5.35%	2.46%	2.52%	6.08%	28.57%	11.76%	0.24%	9.33%	12.30%
Allocation $ Percent	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	99.88%	99.83%	99.83%	99.83%	99.66%	99.34%	99.18%	98.58%	99.31%
Allocation $ Sigma	6.00	6.00	6.00	6.00	6.00	6.00	5.51	4.55	4.44	4.42	4.42	4.21	3.98	3.90	3.69	3.96
Variance from Industry $ Sigma	1.86	1.86	1.86	1.86	1.86	1.86	1.37	0.41	0.30	0.29	0.28	0.07	-0.16	-0.24	-0.44	-0.18
CUSIP Allocations %	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	99.87%	99.77%	99.32%	99.10%	98.98%	99.14%	98.66%	66.80%	97.48%	97.75%
CUSIP Allocations Sigma	6.00	6.00	6.00	6.00	6.00	6.00	4.51	4.33	3.97	3.87	3.82	3.88	3.71	1.93	3.46	3.50
Variance from Industry CUSIP Sigma	2.37	2.37	2.37	2.37	2.37	2.37	0.87	0.70	0.33	0.24	0.19	0.25	0.08	-1.70	-0.18	-0.13