

# Asset Services Sigma- Agent Performance Report

December 2019 Data



# Executive Summary

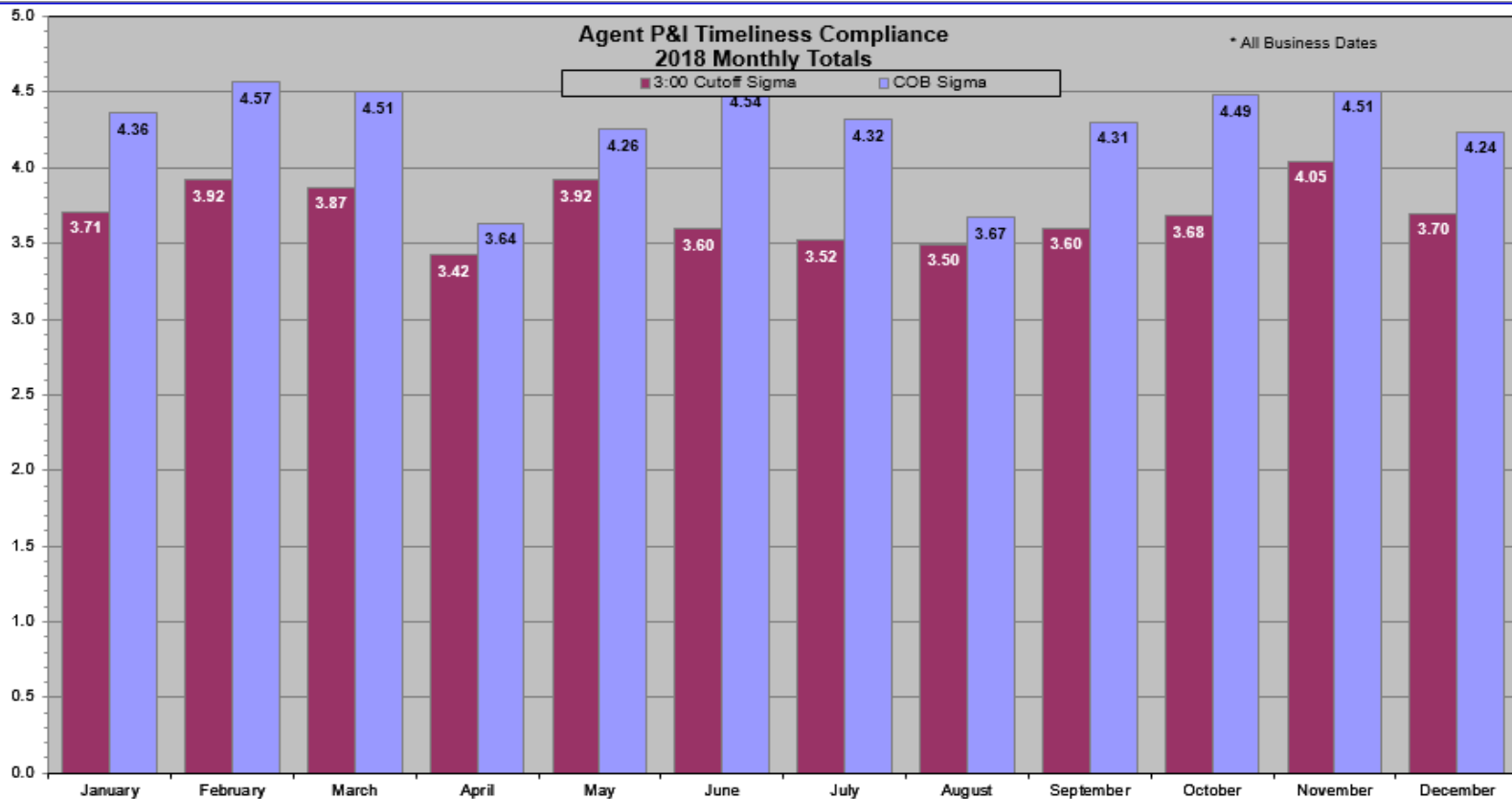
This report highlights the December 2019 performance of the top agents vs. industry targets. This report focuses on the following metrics:

**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 December 2019 was  $3.70\sigma$  98.61%. This month's performance is above the target of  $3.67\sigma$  (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 December 2019 was  $3.79\sigma$  98.91%. This month's performance is below the target of  $3.83\sigma$  (99.00%).

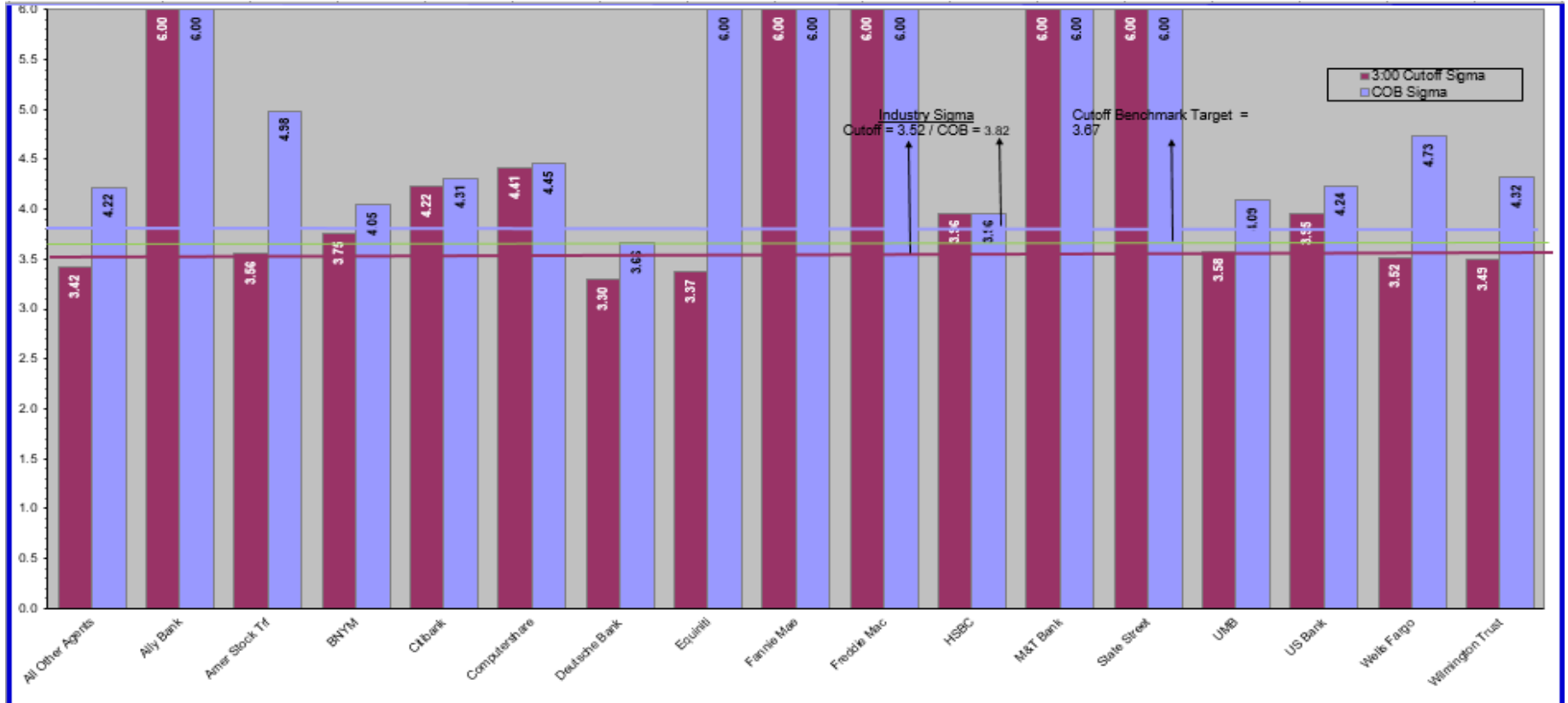
Please visit DTCC's web-site <http://dtcc.com/asset-services/asset-services-performance-metrics.aspx> for more detailed metric definitions and agent trend charts.

# P&I Allocations Monthly Trend



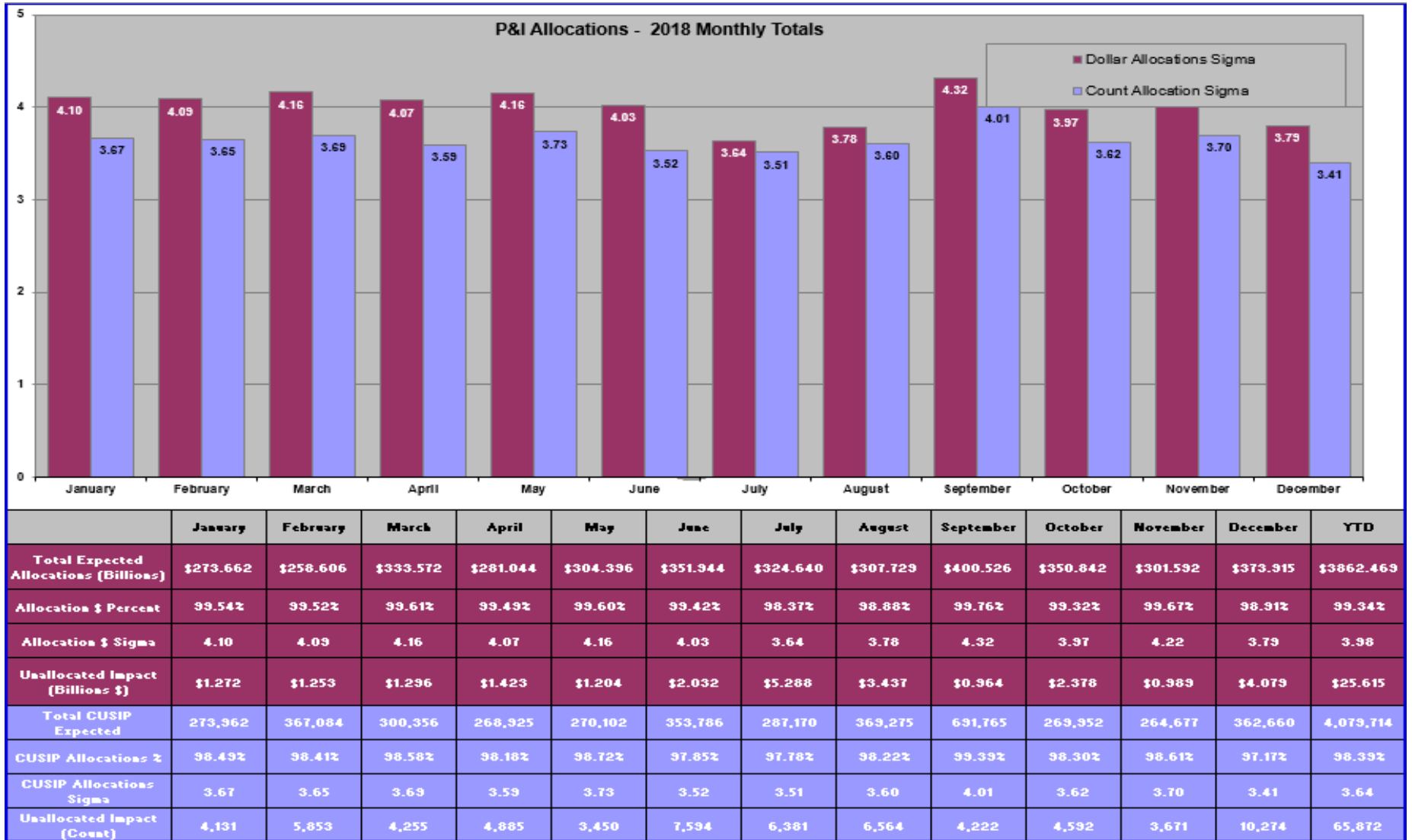
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	98.65%	99.23%	99.12%	97.27%	99.22%	98.19%	97.84%	97.71%	98.23%	98.54%	99.45%	98.61%	98.49%
Cutoff Sigma	3.71	3.92	3.87	3.42	3.92	3.60	3.52	3.50	3.60	3.68	4.05	3.70	3.67
Percent by COB	99.79%	99.89%	99.87%	98.37%	99.71%	99.88%	99.76%	98.52%	99.75%	99.86%	99.87%	99.69%	99.60%
COB Sigma	4.36	4.57	4.51	3.64	4.26	4.54	4.32	3.67	4.31	4.49	4.51	4.24	4.15

# P&I Timeliness Compliance – Agent Performance



	All Other Agents	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computer share	Deutsche Bank	Equiniti	Fannie Mae	Freddie Mac	HSBC	M&T Bank	State Street	US Bank	Wells Fargo	Wilmington Trust	
<b>% of Total Allocations</b>	<b>16.83%</b>	<b>0.13%</b>	<b>1.88%</b>	<b>17.90%</b>	<b>5.89%</b>	<b>15.91%</b>	<b>3.38%</b>	<b>3.60%</b>	<b>0.08%</b>	<b>0.70%</b>	<b>0.65%</b>	<b>0.00%</b>	<b>5.55%</b>	<b>14.95%</b>	<b>9.33%</b>	<b>2.70%</b>	
<b>Percent by 3:00 Cut-off</b>	<b>97.24%</b>	<b>100.00%</b>	<b>98.01%</b>	<b>98.78%</b>	<b>99.68%</b>	<b>99.82%</b>	<b>96.39%</b>	<b>96.92%</b>	<b>100.00%</b>	<b>100.00%</b>	<b>99.31%</b>	<b>100.00%</b>	<b>100.00%</b>	<b>99.29%</b>	<b>97.81%</b>	<b>97.68%</b>	
<b>Cutoff Sigma</b>	<b>3.42</b>	<b>6.00</b>	<b>3.56</b>	<b>3.75</b>	<b>4.22</b>	<b>4.41</b>	<b>3.30</b>	<b>3.37</b>	<b>6.00</b>	<b>6.00</b>	<b>3.96</b>	<b>6.00</b>	<b>6.00</b>	<b>6.00</b>	<b>3.95</b>	<b>3.52</b>	<b>3.49</b>
<b>Variance from Industry Cutoff</b>	<b>-0.28</b>	<b>2.30</b>	<b>-0.14</b>	<b>0.05</b>	<b>0.52</b>	<b>0.71</b>	<b>-0.40</b>	<b>-0.33</b>	<b>2.30</b>	<b>2.30</b>	<b>0.26</b>	<b>2.30</b>	<b>2.30</b>	<b>2.30</b>	<b>0.25</b>	<b>-0.19</b>	<b>-0.21</b>
<b>Percent by COB</b>	<b>99.67%</b>	<b>100.00%</b>	<b>99.98%</b>	<b>99.46%</b>	<b>99.75%</b>	<b>99.84%</b>	<b>98.48%</b>	<b>100.00%</b>	<b>100.00%</b>	<b>100.00%</b>	<b>99.31%</b>	<b>100.00%</b>	<b>100.00%</b>	<b>99.69%</b>	<b>99.94%</b>	<b>99.76%</b>	
<b>COB Sigma</b>	<b>4.22</b>	<b>6.00</b>	<b>4.98</b>	<b>4.05</b>	<b>4.31</b>	<b>4.45</b>	<b>3.66</b>	<b>6.00</b>	<b>6.00</b>	<b>6.00</b>	<b>3.96</b>	<b>6.00</b>	<b>6.00</b>	<b>6.00</b>	<b>4.24</b>	<b>4.73</b>	<b>4.32</b>

# P&I Allocations Monthly Trend



# P&I Allocations – Agent Performance

