

# Asset Services Sigma- Agent Performance Report

March 2020 Data



# Executive Summary

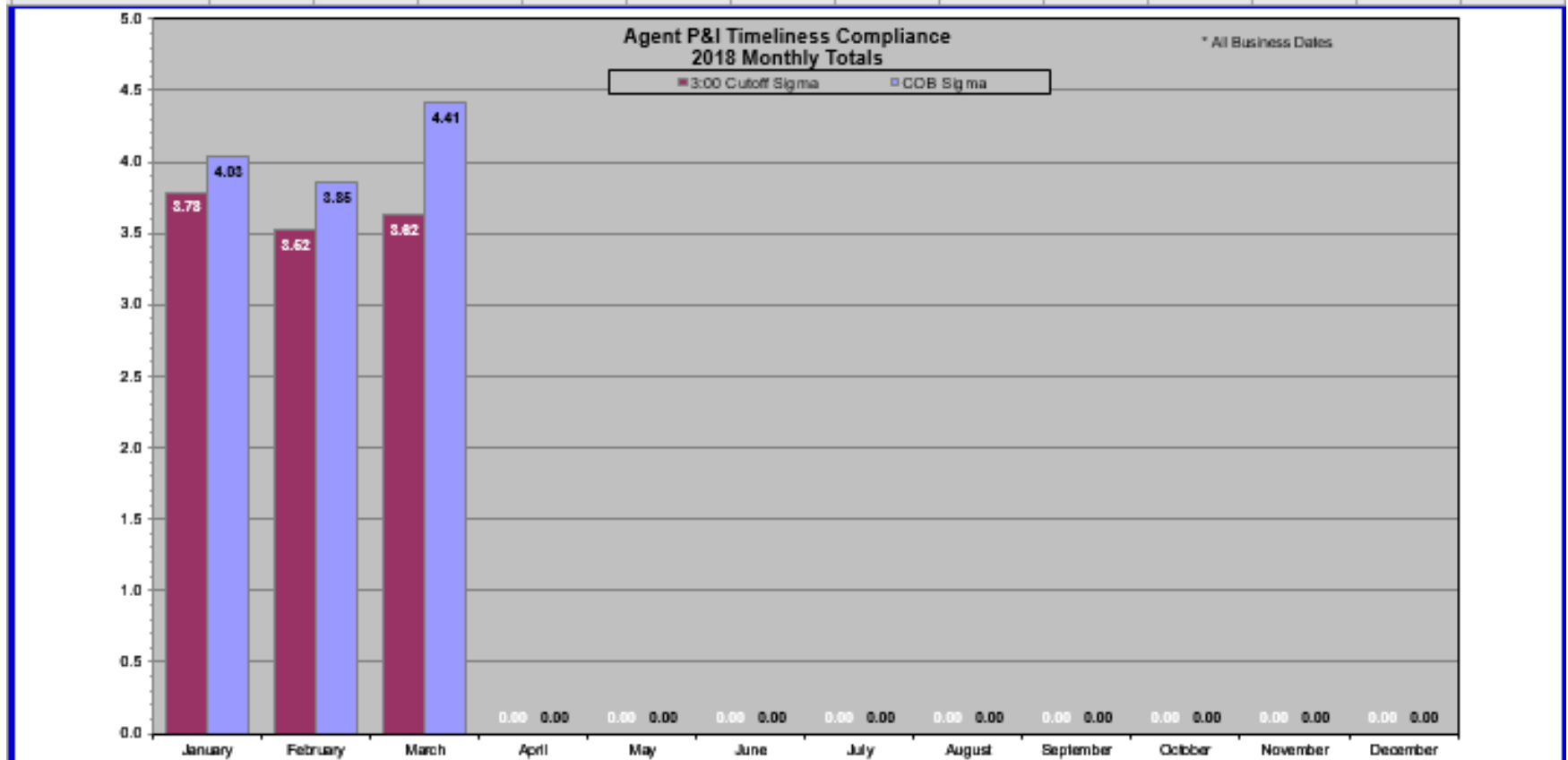
This report highlights the March 2020 performance of the top agents vs. industry targets. This report focuses on the following metrics:

**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 2020 was  $3.62\sigma$  98.32%. This month's performance is below 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 March 2020 was  $3.84\sigma$  99.04%. This month's performance is above the target of  $3.83\sigma$  (99.00%).

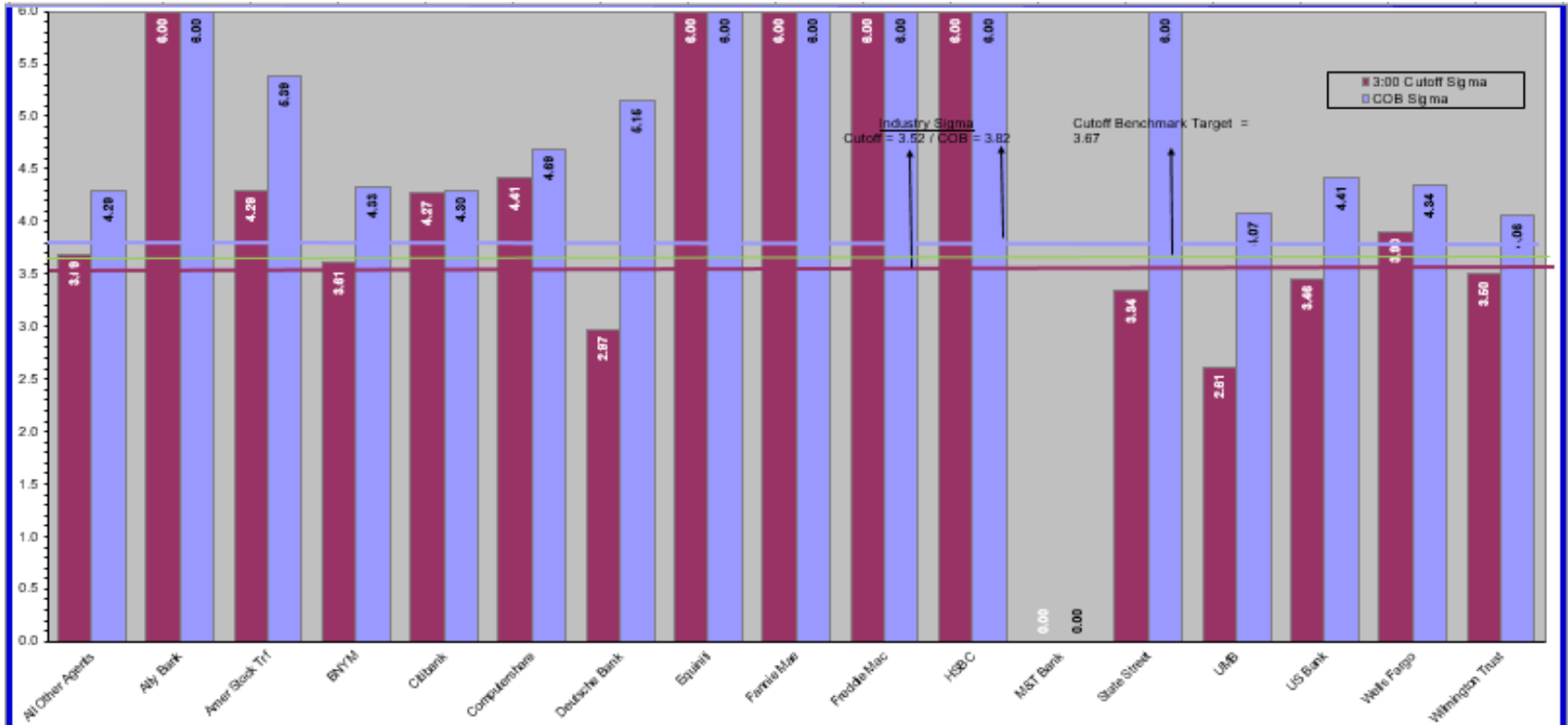
Please visit DTCC's web-site <http://dtcc.com/asset-services/asset-services-performance-metrics.aspx> for more detailed metric definitions and agent trend charts.

# P&I Allocations Monthly Trend



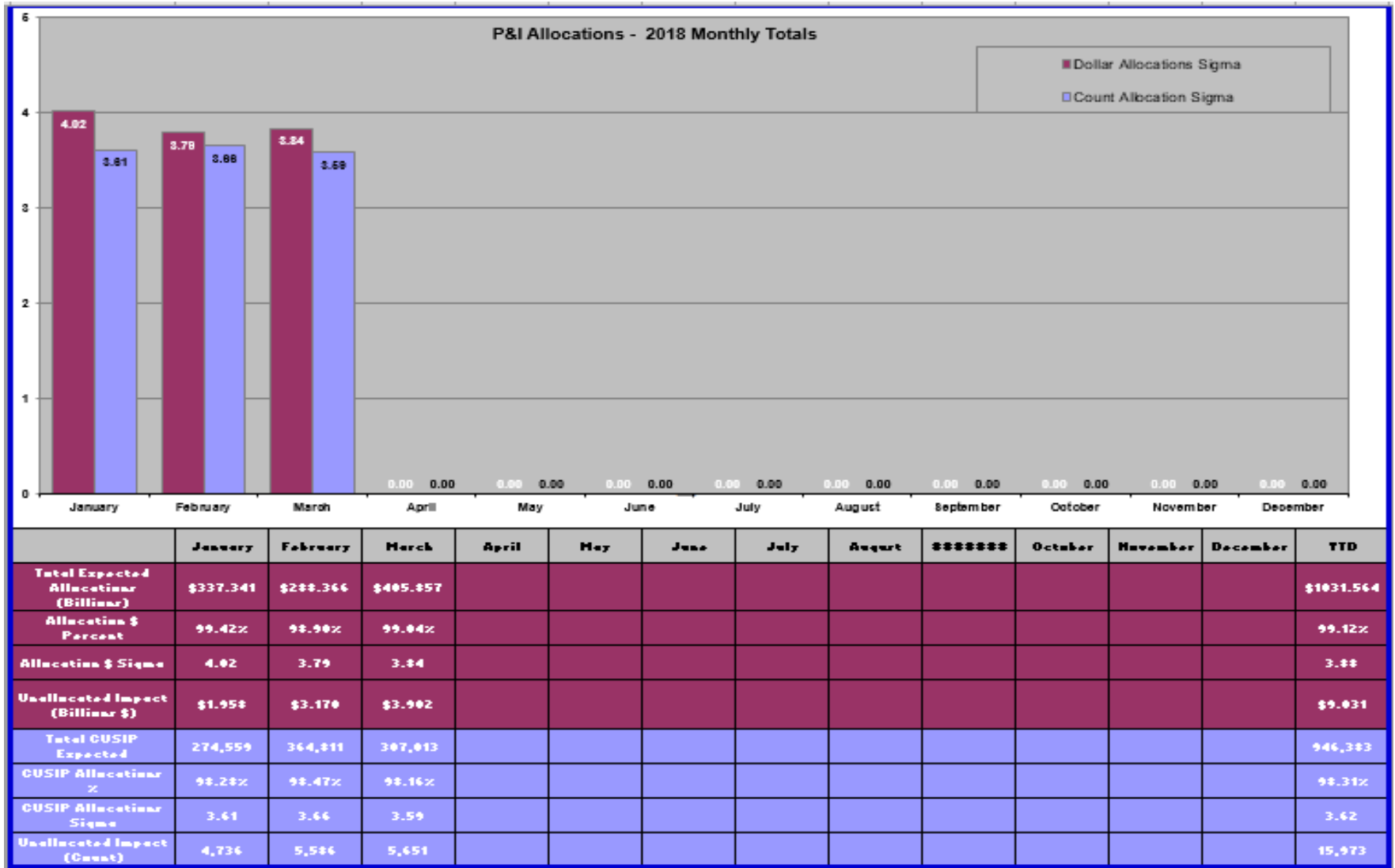
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
<b>Percent by 3:00 Cutoff</b>	<b>98.88%</b>	<b>97.83%</b>	<b>98.32%</b>										<b>98.36%</b>
<b>Cutoff Sigma</b>	<b>3.78</b>	<b>3.52</b>	<b>3.62</b>										<b>3.64</b>
<b>Percent by COB</b>	<b>99.43%</b>	<b>99.07%</b>	<b>99.82%</b>										<b>99.48%</b>
<b>COB Sigma</b>	<b>4.03</b>	<b>3.85</b>	<b>4.41</b>										<b>4.06</b>

# P&I Timeliness Compliance – Agent Performance

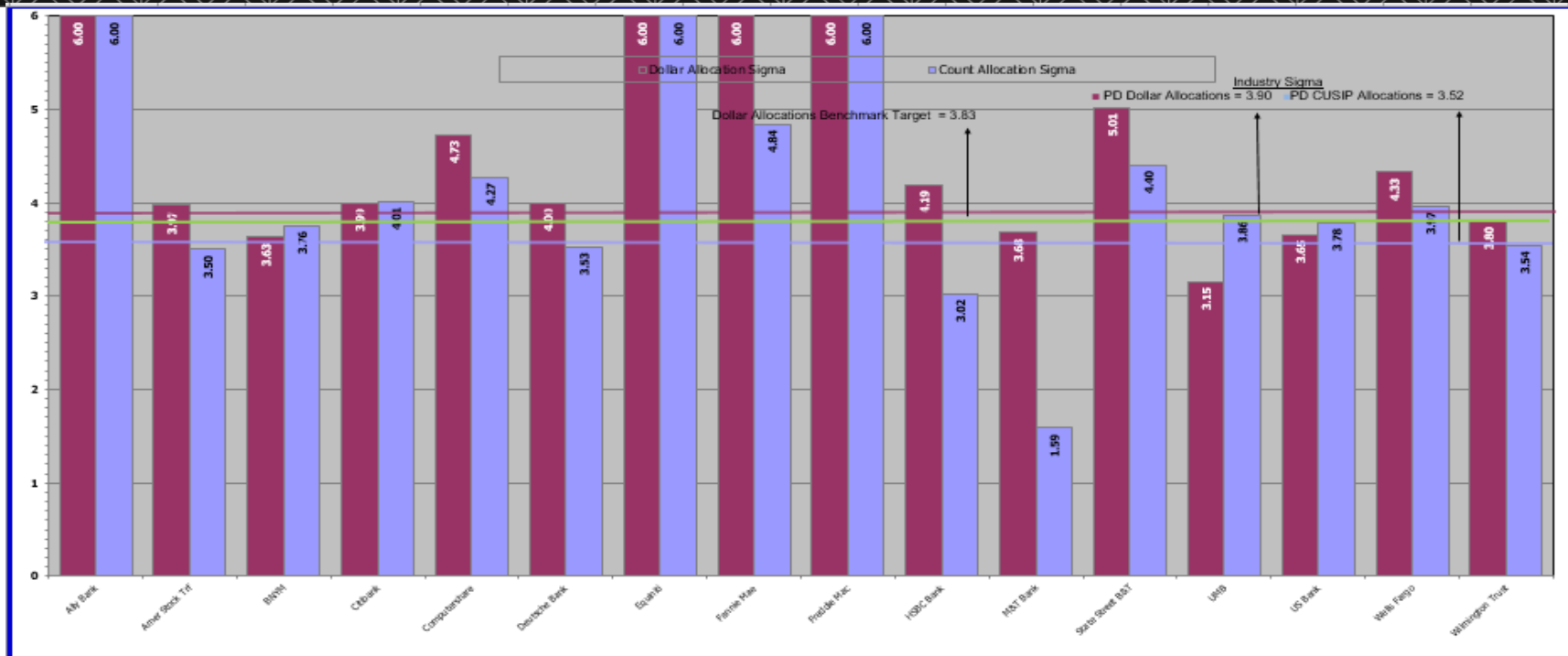


	All Other Agents	Ally Bank	Amer Stock	BNYM	Citibank	Comptelbase	Deutsche Bank	Equiniti	Fannie Mae	Freddie Mac	HSBC	M&T Bank	State Street	US Bank	Wells Fargo	Wilmington Trust
<b>% of Total Allocations</b>	<b>14.64%</b>	<b>0.14%</b>	<b>1.64%</b>	<b>26.13%</b>	<b>4.81%</b>	<b>14.78%</b>	<b>5.55%</b>	<b>3.88%</b>	<b>0.08%</b>	<b>0.55%</b>	<b>1.27%</b>	<b>0.00%</b>	<b>2.09%</b>	<b>13.68%</b>	<b>8.41%</b>	<b>1.99%</b>
<b>Percent by 3:00 Cut-off</b>	<b>98.58%</b>	<b>100.00%</b>	<b>99.74%</b>	<b>98.25%</b>	<b>99.72%</b>	<b>99.82%</b>	<b>92.89%</b>	<b>100.00%</b>	<b>100.00%</b>	<b>100.00%</b>	<b>100.00%</b>	<b>0.00%</b>	<b>96.73%</b>	<b>97.49%</b>	<b>99.18%</b>	<b>97.74%</b>
<b>Cutoff Sigma</b>	<b>3.69</b>	<b>6.00</b>	<b>4.29</b>	<b>3.61</b>	<b>4.27</b>	<b>4.41</b>	<b>2.97</b>	<b>6.00</b>	<b>6.00</b>	<b>6.00</b>	<b>6.00</b>	<b>0.00</b>	<b>3.34</b>	<b>3.46</b>	<b>3.90</b>	<b>3.50</b>
<b>Variance from Industry Cutoff</b>	<b>0.07</b>	<b>2.38</b>	<b>0.67</b>	<b>-0.02</b>	<b>0.65</b>	<b>0.79</b>	<b>-0.66</b>	<b>2.38</b>	<b>2.38</b>	<b>2.38</b>	<b>2.38</b>	<b>-3.62</b>	<b>-0.28</b>	<b>-0.17</b>	<b>0.28</b>	<b>-0.12</b>
<b>Percent by COB</b>	<b>99.74%</b>	<b>100.00%</b>	<b>99.99%</b>	<b>99.77%</b>	<b>99.74%</b>	<b>99.93%</b>	<b>99.99%</b>	<b>100.00%</b>	<b>100.00%</b>	<b>100.00%</b>	<b>100.00%</b>	<b>0.00%</b>	<b>100.00%</b>	<b>99.82%</b>	<b>99.77%</b>	<b>99.47%</b>
<b>COB Sigma</b>	<b>4.29</b>	<b>6.00</b>	<b>5.39</b>	<b>4.33</b>	<b>4.30</b>	<b>4.69</b>	<b>5.15</b>	<b>6.00</b>	<b>6.00</b>	<b>6.00</b>	<b>6.00</b>	<b>0.00</b>	<b>6.00</b>	<b>4.41</b>	<b>4.34</b>	<b>4.06</b>

# P&I Allocations Monthly Trend



# P&I Allocations – Agent Performance



AGENT	All Other Agents	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computer share	Deutsche Bank	Equiniti	Fannie Mae	Freddie Mac	HSBC Bank	M&T Bank	State Street B&T	US Bank	Wells Fargo	Wilmington Trust
Total Expected / % of Industry	\$64.346 15.85%	\$0.561 0.14%	\$6.776 1.67%	\$103.736 25.56%	\$19.510 4.81%	\$60.865 15.00%	\$24.231 5.97%	\$15.958 3.93%	\$0.346 0.09%	\$2.243 0.55%	\$2.375 0.59%	\$0.005 0.00%	\$8.604 2.12%	\$53.891 13.28%	\$34.230 8.43%	\$7.698 1.90%
Allocation \$ Percent	98.79%	100.00%	99.33%	98.34%	99.37%	99.94%	99.38%	100.00%	100.00%	100.00%	99.64%	98.53%	99.98%	98.43%	99.77%	98.93%
Allocation \$ Sigma	3.75	6.00	3.97	3.63	3.99	4.73	4.00	6.00	6.00	6.00	4.19	3.68	5.01	3.65	4.33	3.80
Variance from Industry \$ Sigma	-0.09	2.16	0.13	-0.21	0.15	0.89	0.16	2.16	2.16	2.16	0.35	-0.16	1.17	-0.19	0.49	-0.04
CUSIP Allocations %	96.50%	100.00%	97.74%	98.80%	99.39%	99.72%	97.89%	100.00%	99.96%	100.00%	93.56%	53.57%	99.81%	98.88%	99.32%	97.92%
CUSIP Allocations Sigma	3.31	6.00	3.50	3.76	4.01	4.27	3.53	6.00	4.84	6.00	3.02	1.59	4.40	3.78	3.97	3.54
Variance from Industry CUSIP Sigma	-0.28	2.41	-0.09	0.17	0.42	0.69	-0.06	2.41	1.25	2.41	-0.57	-2.00	0.81	0.20	0.38	-0.05