



Securing Today. Shaping Tomorrow.™

Asset Services Sigma- Agent Performance Report

June 2017 Data

September 15, 2017



Executive Summary

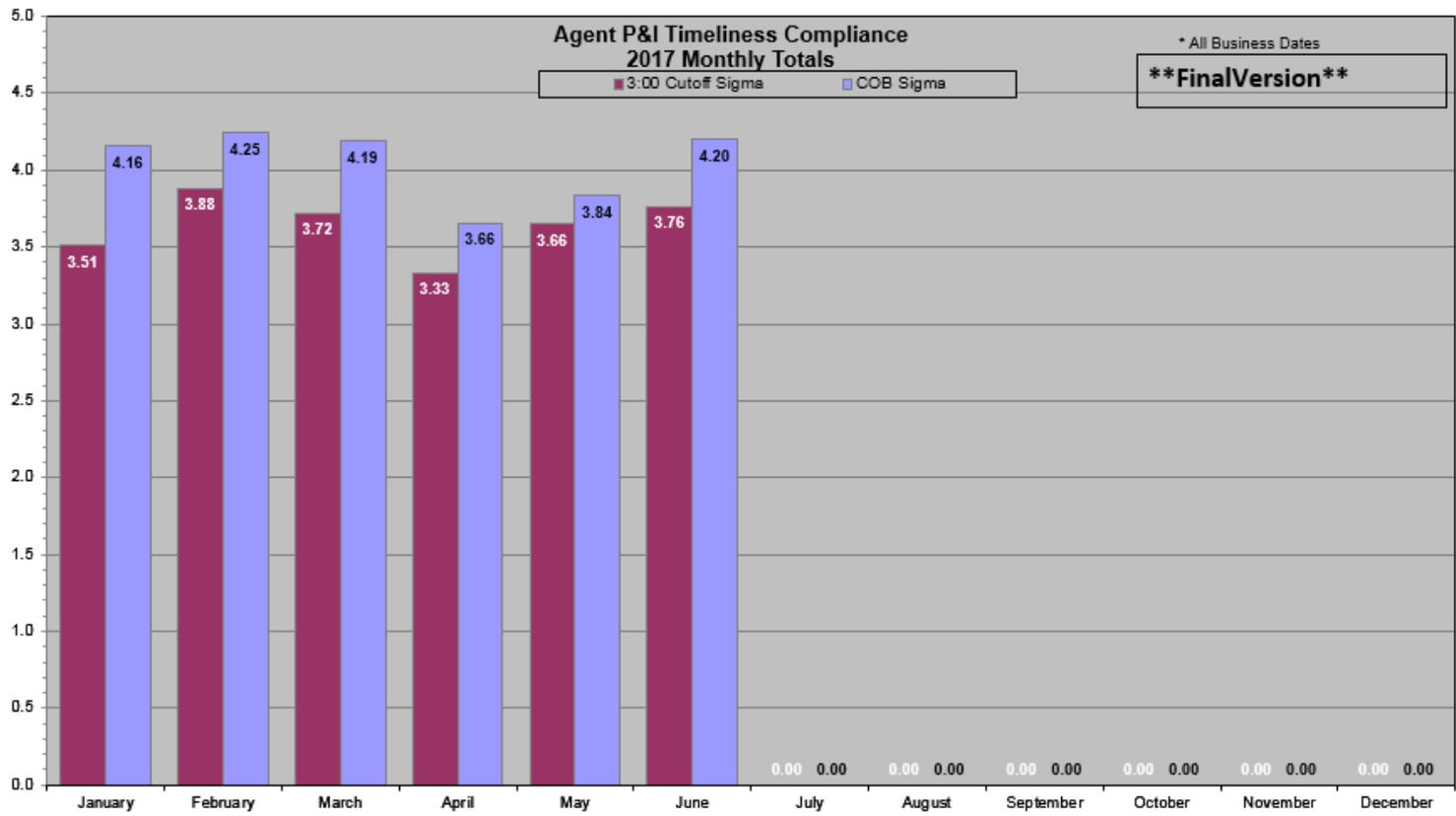
This report highlights the June 2017 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 June 2017 was 3.76σ (98.82%). 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 June 2017 was 4.20σ (99.66%). This month's performance is above the target of 3.83σ (99.00%).

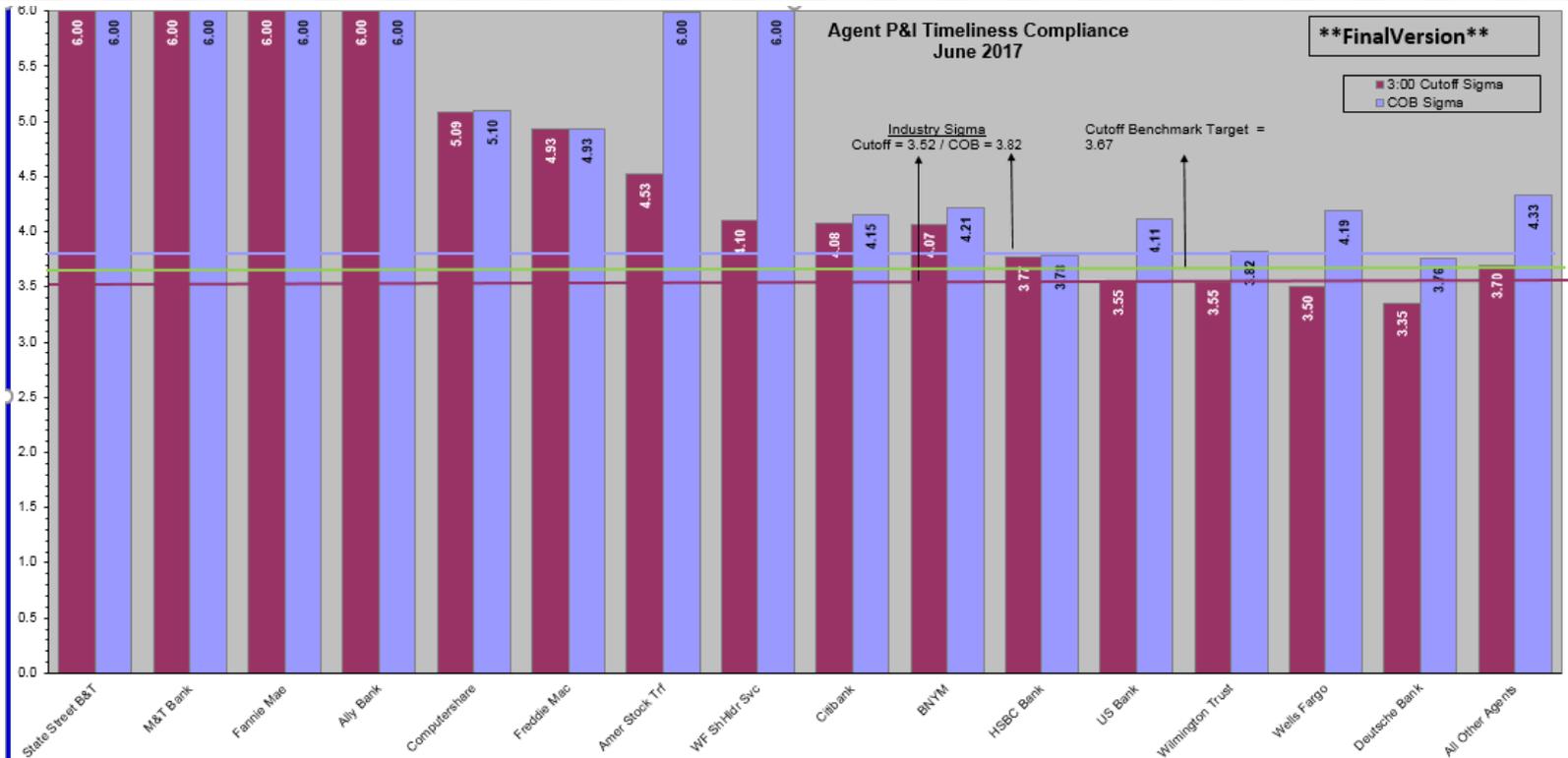
Please visit DTCC's web-site <http://dtcc.com/asset-services/asset-services-performance-metrics.aspx> for more detailed metric definitions and agent trend charts.

P&I Timeliness Compliance Monthly Trend



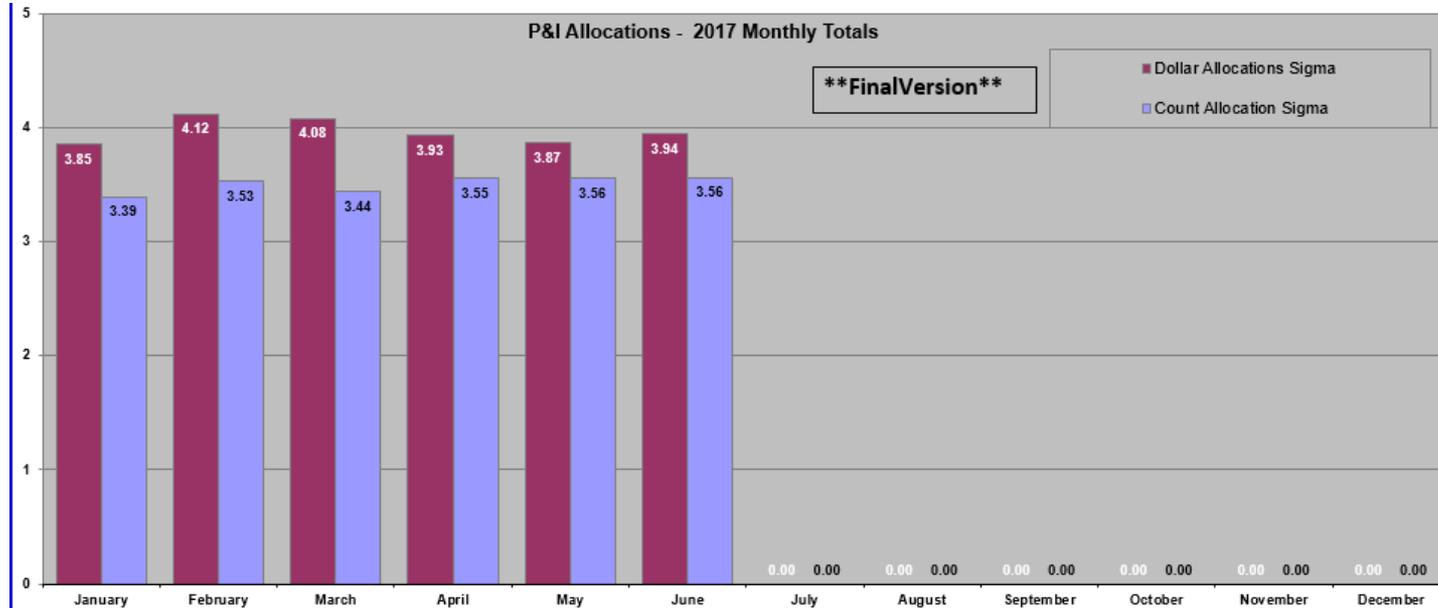
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.78%	99.15%	98.69%	96.67%	98.44%	98.82%							98.26%
Cutoff Sigma	3.51	3.88	3.72	3.33	3.66	3.76							3.61
Percent by COB	99.61%	99.70%	99.64%	98.45%	99.03%	99.66%							99.35%
COB Sigma	4.16	4.25	4.19	3.66	3.84	4.20							3.98

P&I Timeliness Compliance – Agent Performance



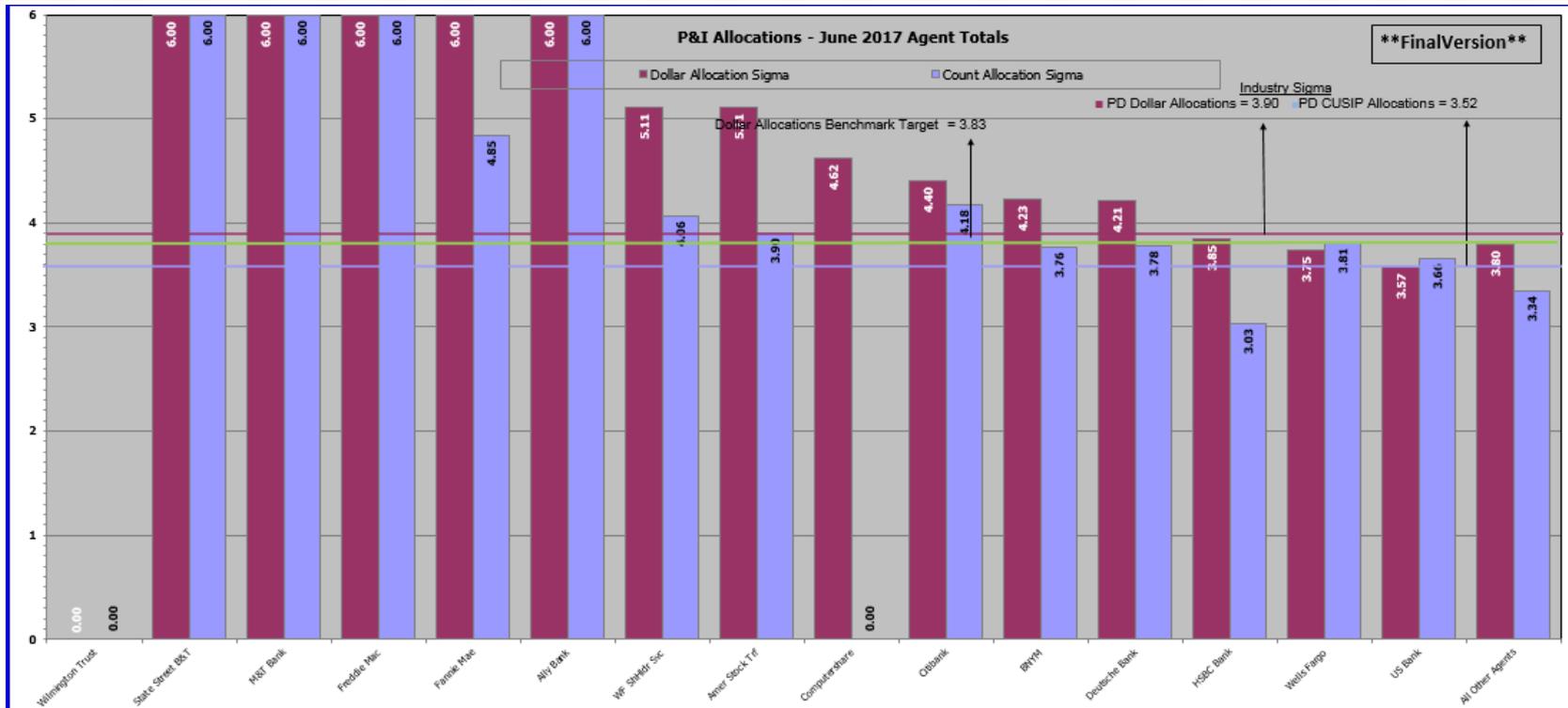
	State Street B&T	M&T Bank	Fannie Mae	Ally Bank	Computer share	Freddie Mac	Amer Stock Trf	WF SHldr Svc	Citibank	BNYM	HSBC Bank	US Bank	Wilmington Trust	Wells Fargo	Deutsche Bank	All Other Agents
% of Total Allocations	2.46%	0.00%	0.13%	0.09%	12.71%	0.44%	2.33%	3.26%	4.71%	23.54%	0.96%	16.30%	1.65%	11.59%	5.77%	14.06%
Percent by 3:00 Cutoff	100.00%	100.00%	100.00%	100.00%	99.98%	99.97%	99.88%	99.53%	99.50%	99.49%	98.84%	98.00%	97.97%	97.74%	96.81%	98.60%
Cutoff Sigma	6.00	6.00	6.00	6.00	5.09	4.93	4.53	4.10	4.08	4.07	3.77	3.55	3.55	3.50	3.35	3.70
Variance from Industry Cutoff	2.24	2.24	2.24	2.24	1.32	1.17	0.76	0.33	0.31	0.30	0.00	-0.21	-0.22	-0.26	-0.41	-0.07
Percent by COB	100.00%	100.00%	100.00%	100.00%	99.98%	99.97%	100.00%	100.00%	99.60%	99.67%	98.88%	99.55%	98.98%	99.65%	98.81%	99.77%
COB Sigma	6.00	6.00	6.00	6.00	5.10	4.93	6.00	6.00	4.15	4.21	3.78	4.11	3.82	4.19	3.76	4.33

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							\$1780.150
Allocation % Percent	99.07%	99.56%	99.51%	99.25%	99.10%	99.28%							99.30%
Allocation \$ Sigma	3.85	4.12	4.08	3.93	3.87	3.94							3.96
Unallocated Impact (Billions \$)	\$2.513	\$1.118	\$1.656	\$2.213	\$2.554	\$2.456							\$12.511
Total CUSIP Expected	285,717	371,199	310,589	267,655	276,563	371,101							1,882,824
CUSIP Allocations %	97.09%	97.89%	97.41%	98.00%	98.03%	98.05%							97.76%
CUSIP Allocations Sigma	3.39	3.53	3.44	3.55	3.56	3.56							3.51
Unallocated Impact (Count)	8,302	7,842	8,053	5,351	5,446	7,231							42,225

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	State Street B&T	M&T Bank	Freddie Mac	Fannie Mae	Ally Bank	WF ShHldr Svc	Amer Stock Trf	Computer share	Citibank	BNYM	Deutsche Bank	HSBC Bank	Wells Fargo	US Bank	All Other Agents
Total Expected / % of Industry	\$5.263 1.55%	\$8.484 2.50%	\$0.097 0.03%	\$1.495 0.44%	\$0.445 0.13%	\$0.305 0.09%	\$11.223 3.31%	\$8.018 2.37%	\$43.810 12.92%	\$16.010 4.72%	\$79.822 23.55%	\$19.348 5.71%	\$2.289 0.68%	\$37.593 11.09%	\$55.018 16.23%	\$49.777 14.68%
Allocation \$ Percent	100.09%	100.00%	100.00%	100.00%	100.00%	100.00%	99.98%	99.98%	99.91%	99.81%	99.69%	99.67%	99.06%	98.76%	98.10%	98.91%
Allocation \$ Sigma	#NUM!	6.00	6.00	6.00	6.00	6.00	5.11	5.11	4.62	4.40	4.23	4.21	3.85	3.75	3.57	3.80
Variance from Industry \$ Sigma	#NUM!	2.06	2.06	2.06	2.06	2.06	1.17	1.17	0.67	0.46	0.29	0.27	-0.10	-0.20	-0.37	-0.15
CUSIP Allocations %	100.74%	100.00%	100.00%	100.00%	99.96%	100.00%	99.48%	99.18%	100.79%	99.63%	98.82%	98.88%	93.75%	98.96%	98.46%	96.73%
CUSIP Allocations Sigma	#NUM!	6.00	6.00	6.00	4.85	6.00	4.06	3.90	#NUM!	4.18	3.76	3.78	3.03	3.81	3.66	3.34
Variance from Industry CUSIP Sigma	#NUM!	2.44	2.44	2.44	1.28	2.44	0.50	0.34	#NUM!	0.61	0.20	0.22	-0.53	0.25	0.10	-0.22