

# Asset Services Sigma- Agent Performance Report

February 2020 Data



# Executive Summary

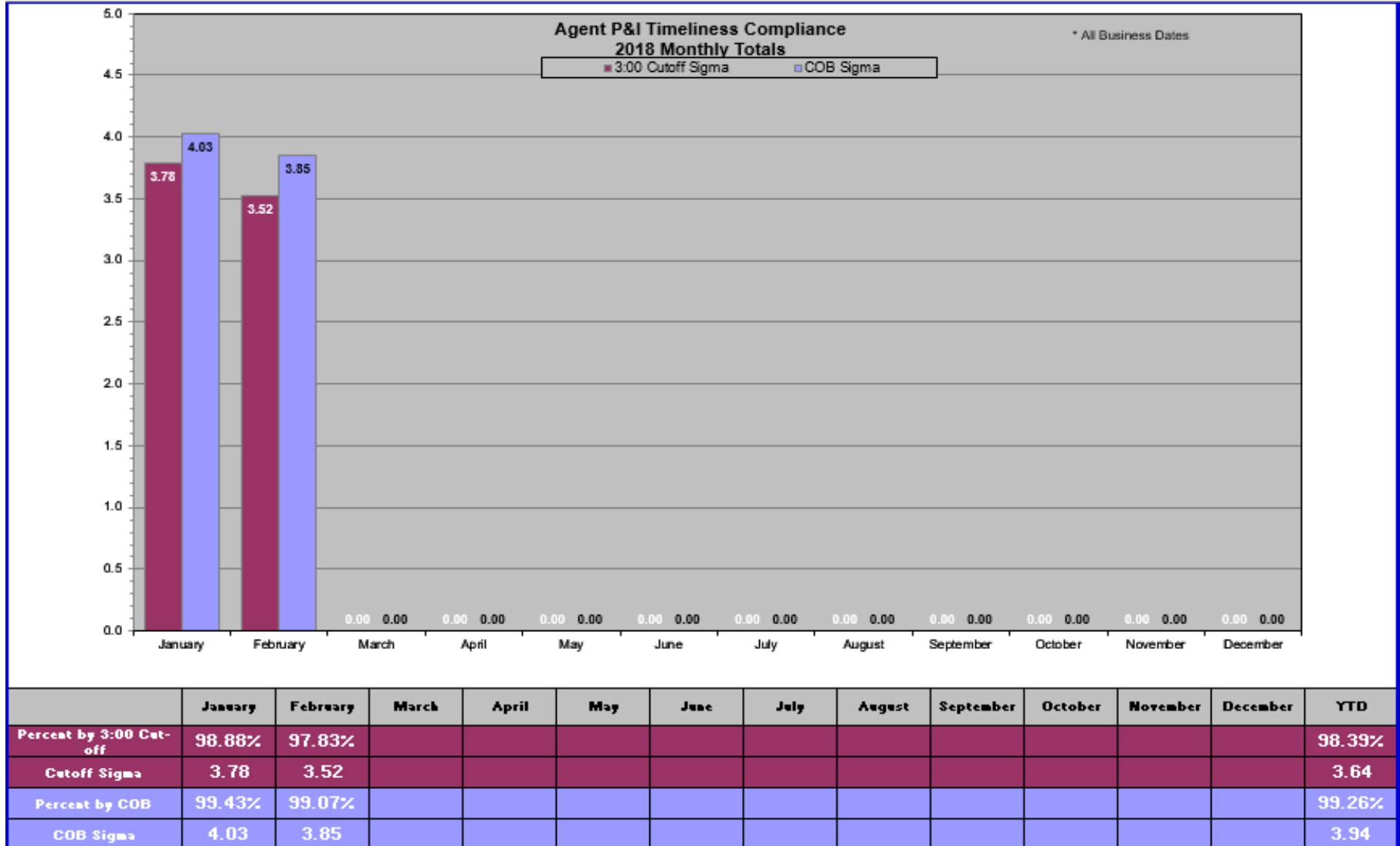
This report highlights the February 2020 performance of the top agents vs. industry targets. This report focuses on the following metrics:

**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 February 2020 was  $3.52\sigma$  97.83%. This month's performance is below the target of  $3.67\sigma$  (98.50)%.

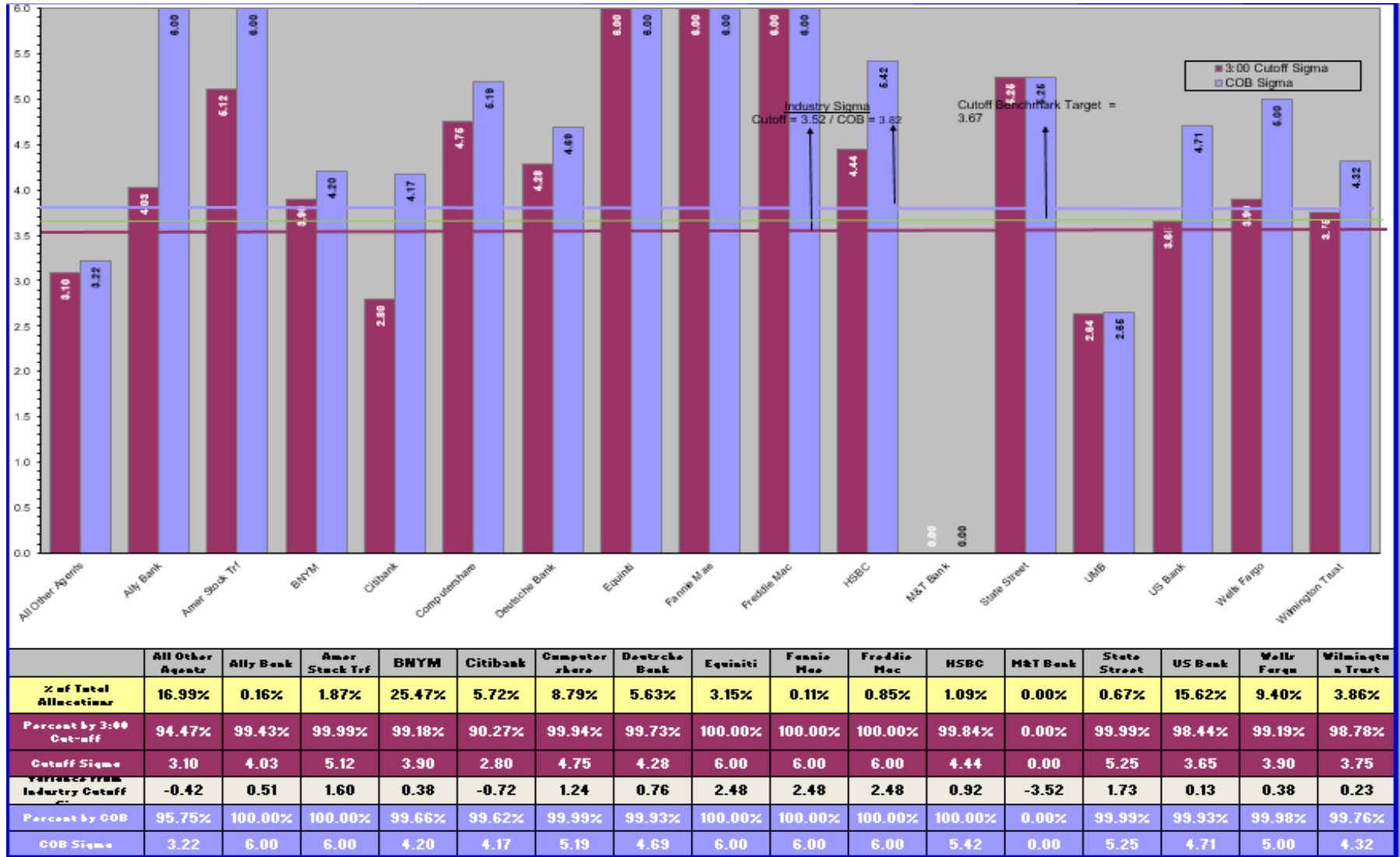
**Principal and Interest allocations on payable date** - percentage of allocated dollars and CUSIPS, relative to the total expected dollars and CUSIPs allocated. The Agent sigma performance for February 2020 was  $3.79\sigma$  98.90%. This month's performance is below the target of  $3.83\sigma$  (99.00%).

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.

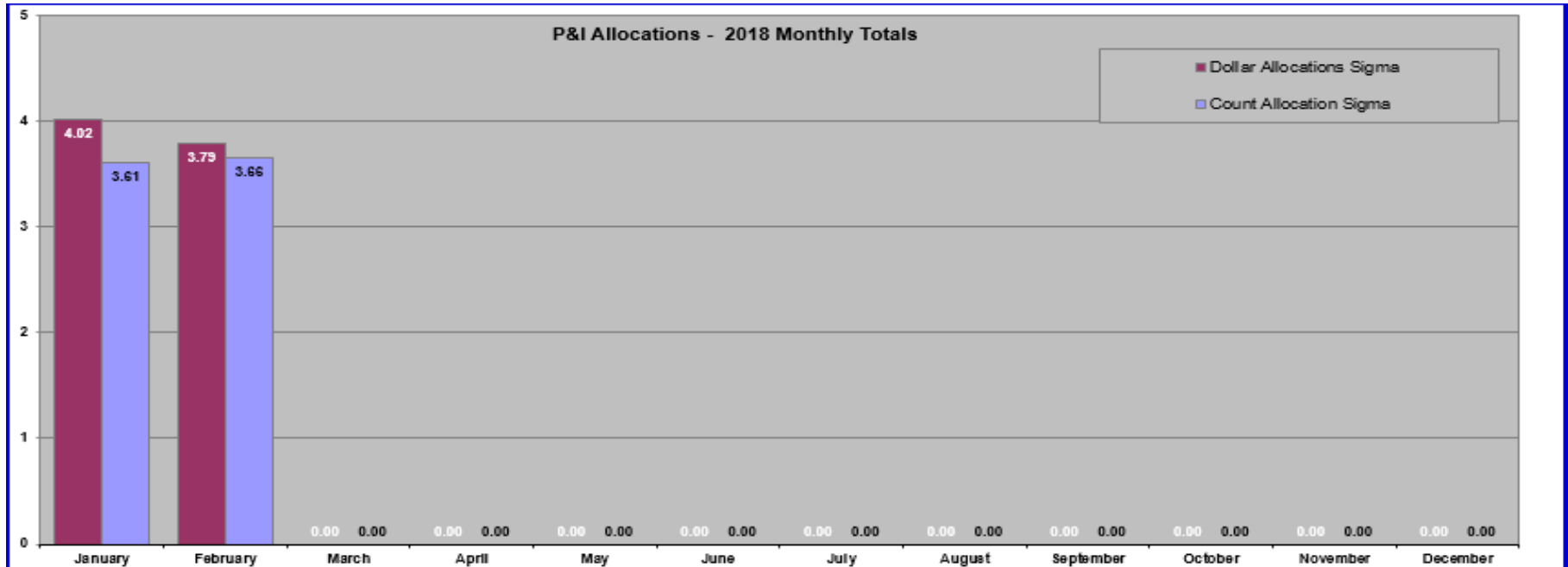
# P&I Allocations Monthly Trend



# P&I Timeliness Compliance – Agent Performance

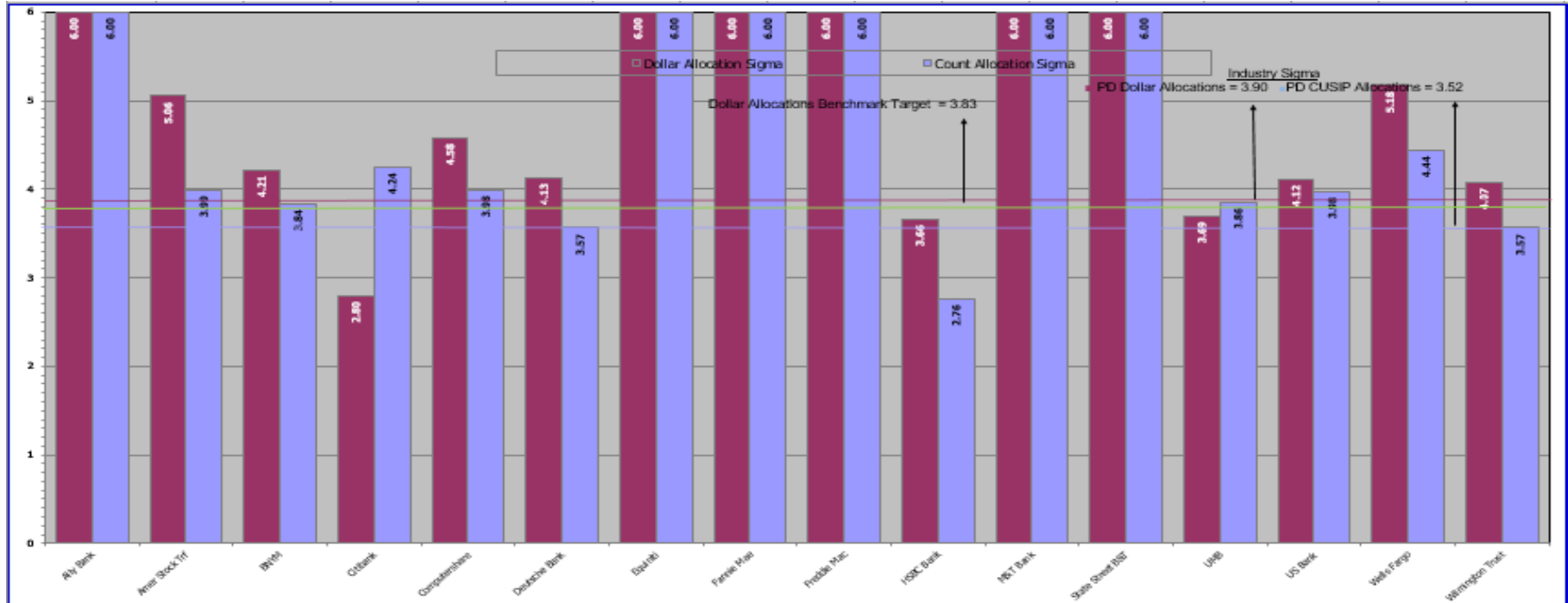


# P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Total Expected Allocations (Billions)	\$337.341	\$288.366											\$625.707
Allocation % Percent	99.42%	98.90%											99.18%
Allocation \$ Sigma	4.02	3.79											3.90
Unallocated Impact (Billions \$)	\$1.958	\$3.170											\$5.128
Total CUSIP Expected	274,559	364,811											639,370
CUSIP Allocations %	98.28%	98.47%											98.39%
CUSIP Allocations Sigma	3.61	3.66											3.64
Unallocated Impact (Count)	4,736	5,586											10,322

# P&I Allocations – Agent Performance



AGENT	All Other Agents	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computershare	Deutsche Bank	Equiniti	Fannie Mae	Freddie Mac	HSBC Bank	M&T Bank	State Street B&T	US Bank	Wells Fargo	Wilmington Trust
<b>Total Expected % of Industry</b>	\$44.363	\$0.485	\$5.576	\$74.622	\$16.725	\$25.477	\$15.892	\$9.381	\$0.325	\$2.389	\$0.368	\$0.007	\$1.783	\$43.928	\$27.221	\$11.119
<b>Allocation %</b>	15.80%	0.17%	1.99%	26.57%	5.96%	9.07%	5.66%	3.34%	0.12%	0.85%	0.13%	0.00%	0.63%	15.64%	9.69%	3.96%
<b>Allocation \$ Sigma</b>	3.54	6.00	5.06	4.21	2.80	4.58	4.13	6.00	6.00	6.00	3.66	6.00	6.00	4.12	5.18	4.07
<b>Variance from Industry \$ Sigma</b>	-0.24	2.22	1.27	0.43	-0.98	0.80	0.35	2.22	2.22	2.22	-0.12	2.22	2.22	0.34	1.40	0.29
<b>CUSIP Allocations %</b>	75.59%	100.00%	99.36%	99.03%	99.70%	99.35%	98.06%	100.00%	100.00%	100.00%	89.62%	100.00%	100.00%	99.34%	99.83%	98.06%
<b>CUSIP Allocations \$ Sigma</b>	2.19	6.00	3.99	3.84	4.24	3.98	3.57	6.00	6.00	6.00	2.76	6.00	6.00	3.98	4.44	3.57
<b>Variance from Industry CUSIP Sigma</b>	-1.38	2.43	0.42	0.27	0.67	0.41	0.00	2.43	2.43	2.43	-0.81	2.43	2.43	0.41	0.87	0.00