

# Asset Services Sigma- Agent Performance Report

July 2019 Data



# Executive Summary

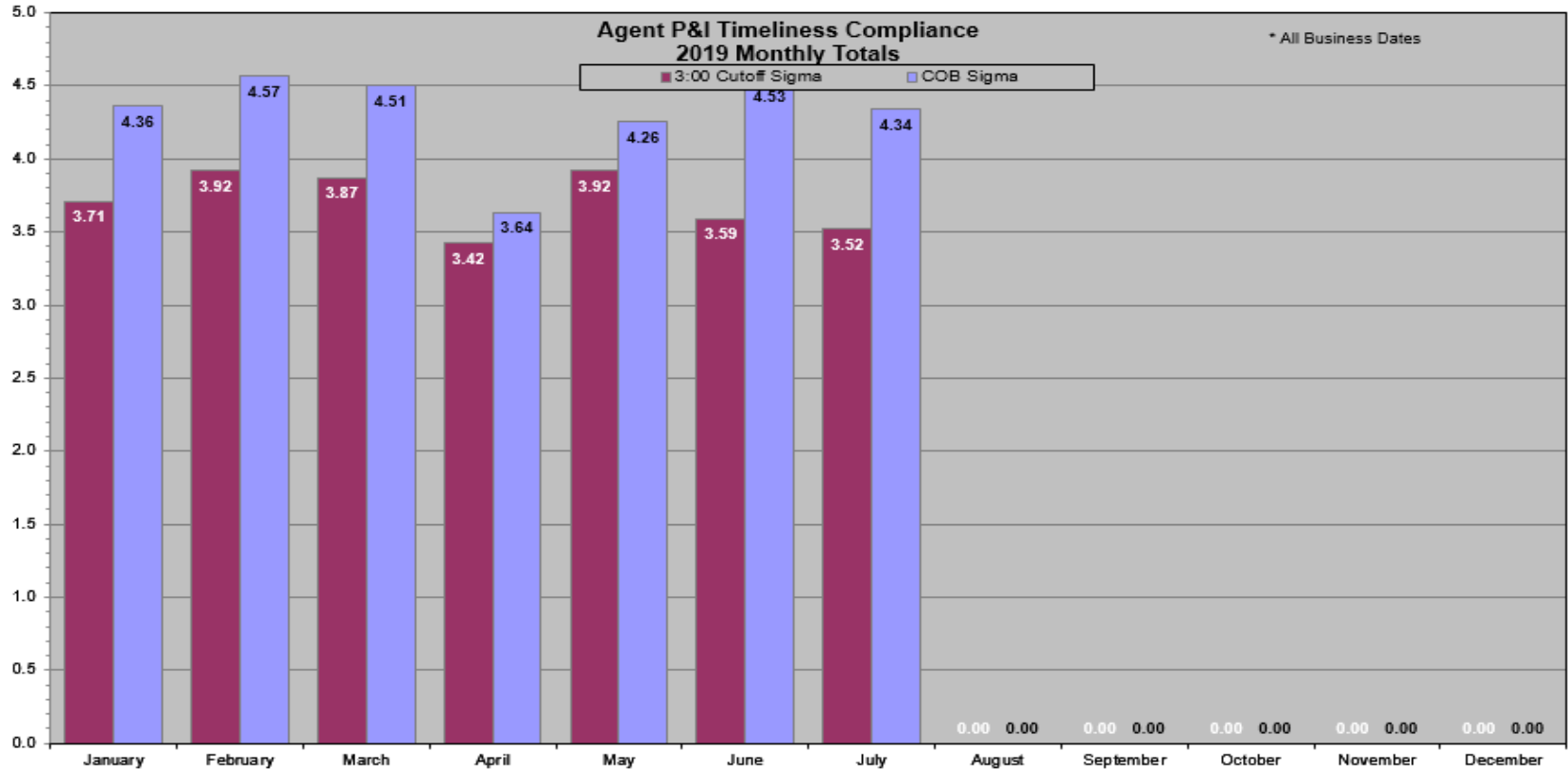
This report highlights the July 2019 performance of the top agents vs. industry targets. This report focuses on the following metrics:

**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 July 2019 was  $3.52\sigma$  97.85%. 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 July 2019 was  $3.64\sigma$  98.37%. This month's performance is below the target of  $3.83\sigma$  (99.00%).

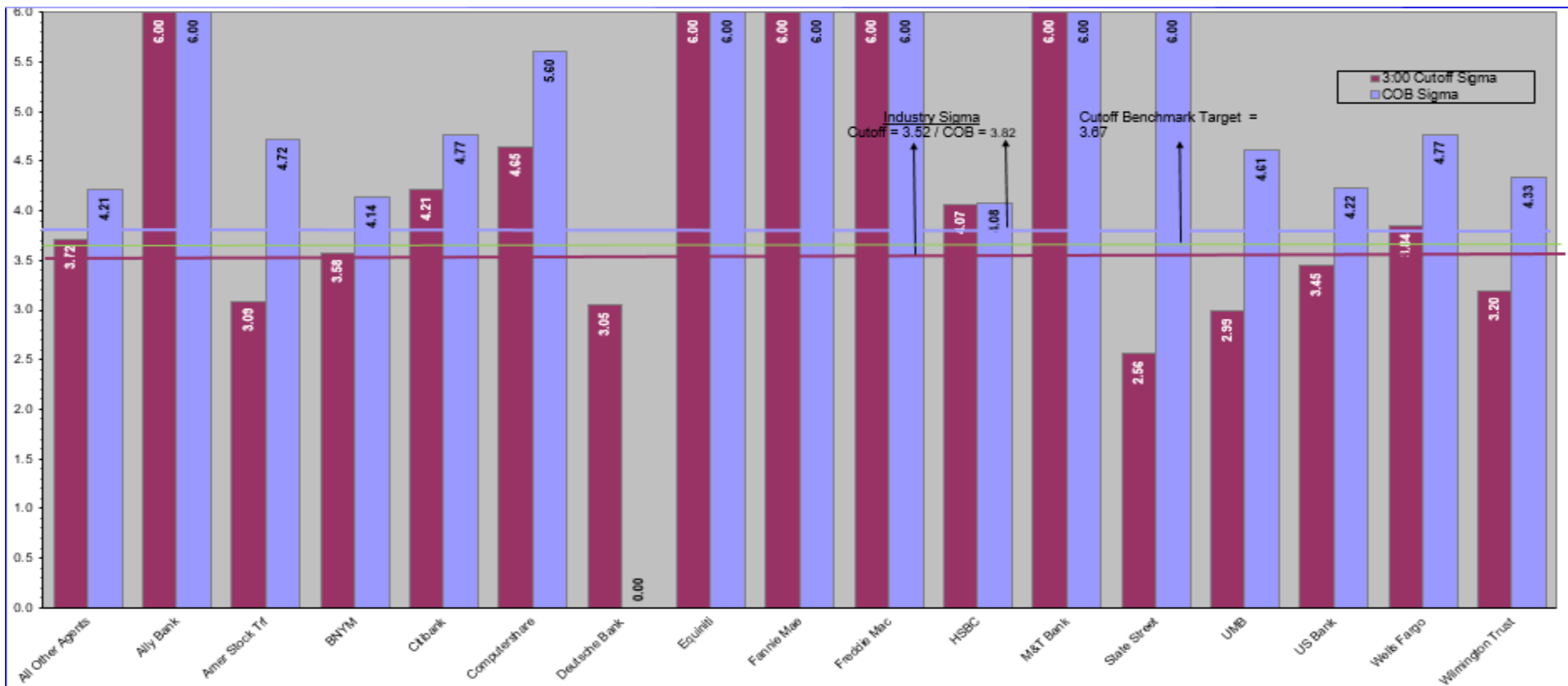
Please visit DTCC's web-site <http://dtcc.com/asset-services/asset-services-performance-metrics.aspx> for more detailed metric definitions and agent trend charts.

# P&I Allocations Monthly Trend



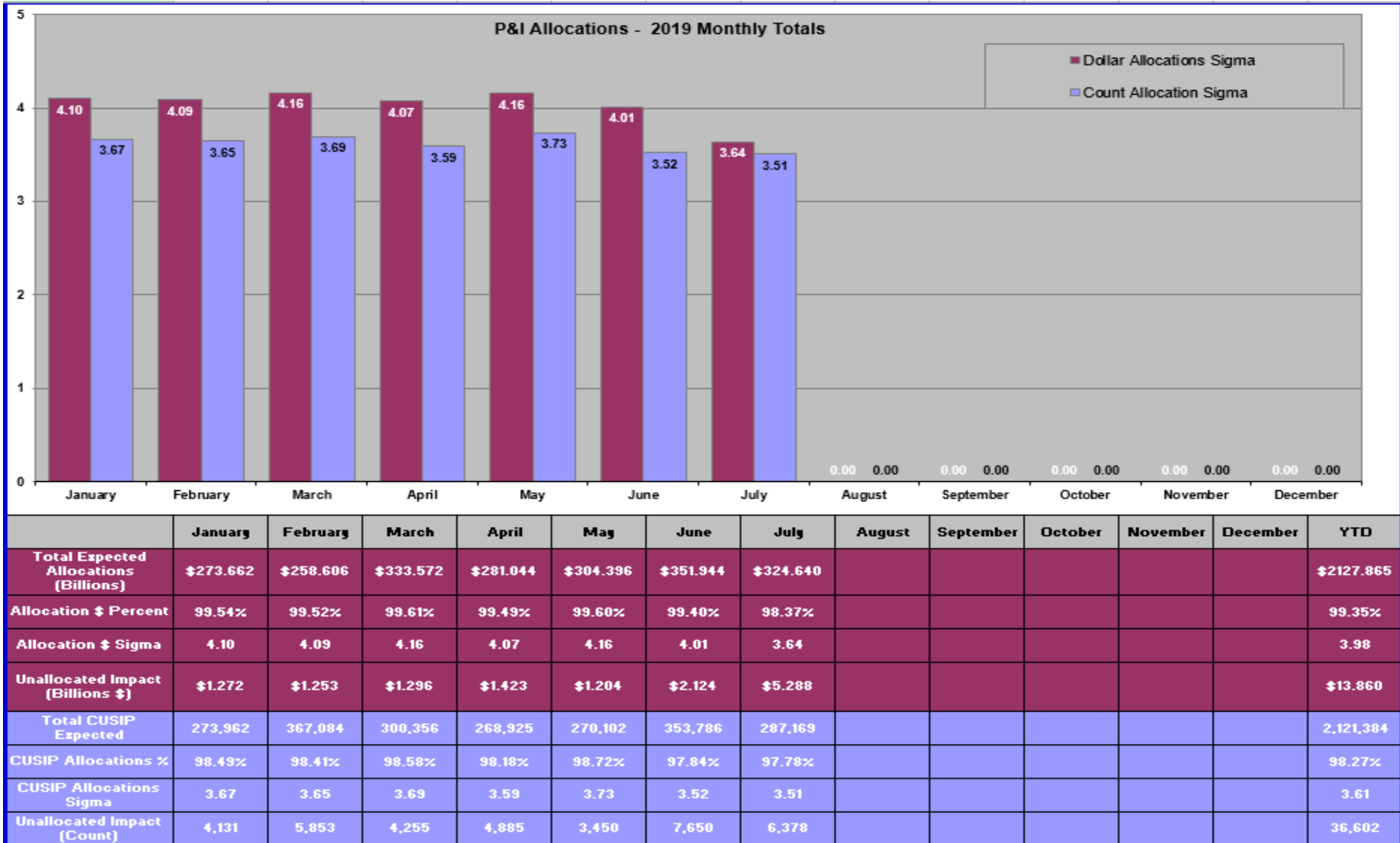
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	98.65%	99.23%	99.12%	97.27%	99.22%	98.18%	97.85%						98.49%
Cutoff Sigma	3.71	3.92	3.87	3.42	3.92	3.59	3.52						3.67
Percent by COB	99.79%	99.89%	99.87%	98.37%	99.71%	99.88%	99.78%						99.63%
COB Sigma	4.36	4.57	4.51	3.64	4.26	4.53	4.34						4.17

# 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>	17.41%	0.22%	1.64%	25.23%	5.68%	8.13%	6.64%	3.15%	0.09%	1.18%	0.71%	0.00%	1.66%	16.20%	8.38%	2.91%
<b>Percent by 3:00 Cut-off</b>	98.67%	100.00%	94.35%	98.12%	99.67%	99.92%	93.97%	100.00%	100.00%	100.00%	99.49%	100.00%	85.63%	97.44%	99.04%	95.50%
<b>Cutoff Sigma</b>	3.72	6.00	3.09	3.58	4.21	4.65	3.05	6.00	6.00	6.00	4.07	6.00	2.56	3.45	3.84	3.20
<b>Variance from Industry Cutoff</b>	0.19	2.48	-0.44	0.05	0.69	1.12	-0.47	2.48	2.48	2.48	0.54	2.48	-0.96	-0.08	0.32	-0.33
<b>Percent by COB</b>	99.67%	100.00%	99.94%	99.58%	99.95%	100.00%	100.18%	100.00%	100.00%	100.00%	99.51%	100.00%	100.00%	99.68%	99.95%	99.77%
<b>COB Sigma</b>	4.21	6.00	4.72	4.14	4.77	5.60	#NUM!	6.00	6.00	6.00	4.08	6.00	6.00	4.22	4.77	4.33

# P&I Allocations Monthly Trend



# P&I Allocations – Agent Performance

