

Asset Services Sigma- Agent Performance Report

February 2018 Data



Executive Summary

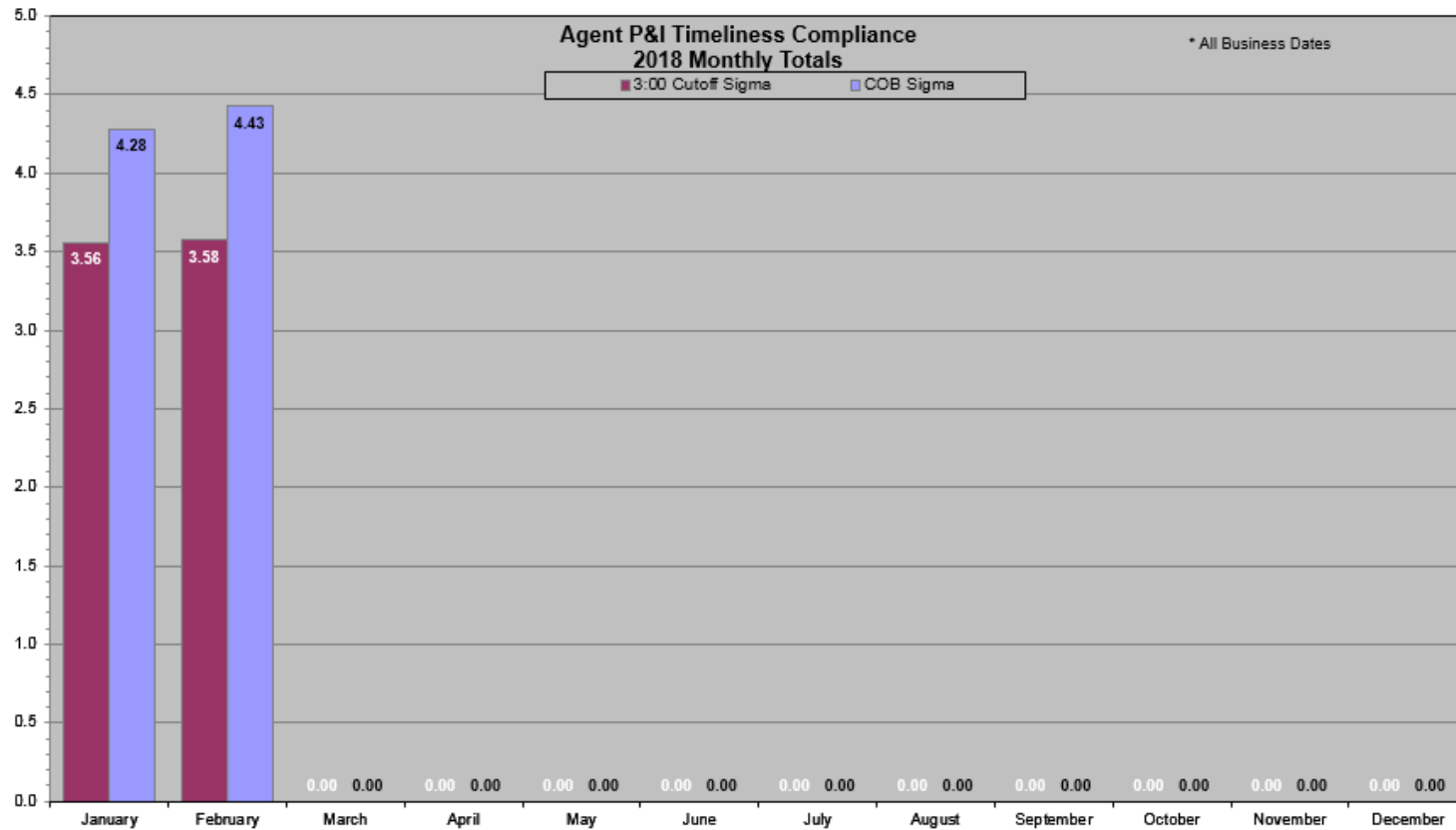
This report highlights the February 2019 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 February 2018 was 3.58σ (98.12%). This month's performance is below 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 February 2018 was 4.43σ 99.83%. This month's performance is above the target of 3.83σ (99.00%).

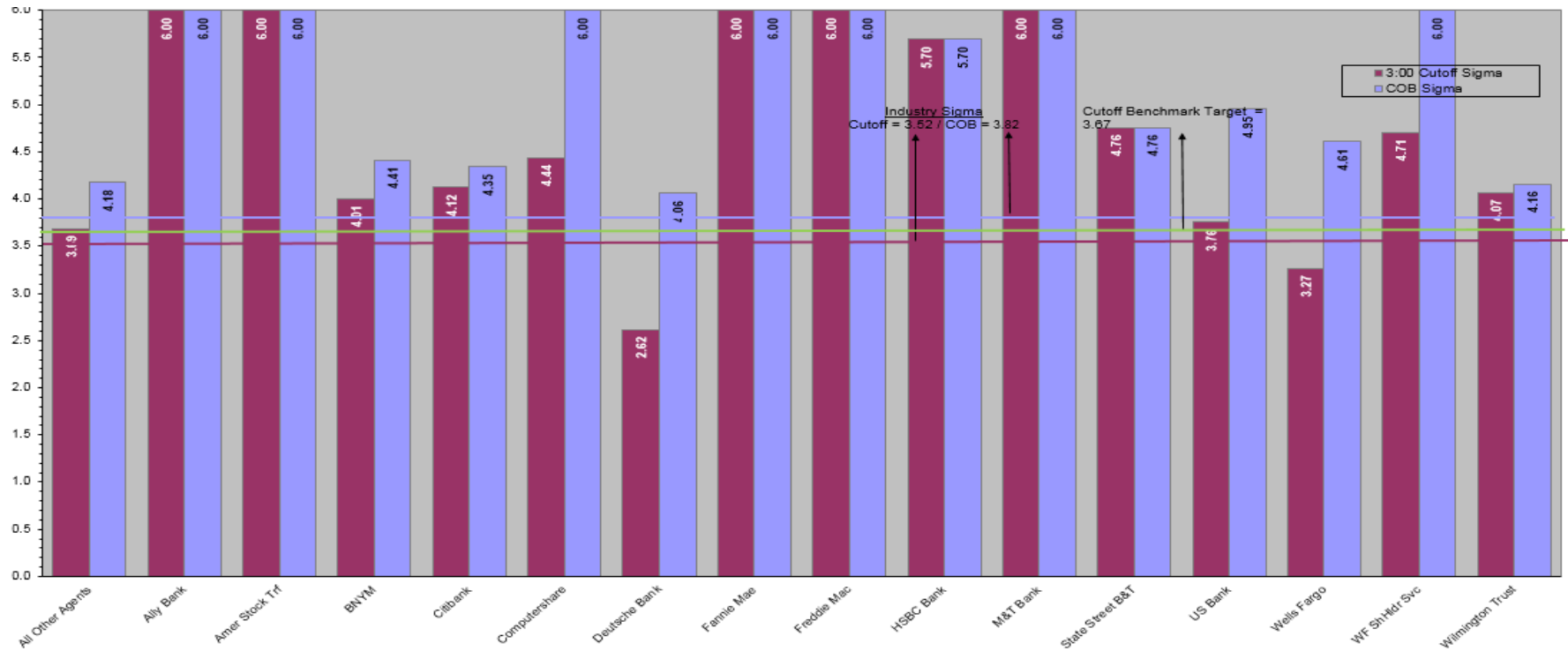
Please visit DTCC's web-site <http://dtcc.com/asset-services/asset-services-performance-metrics.aspx> for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	98.03%	98.12%											98.07%
Cutoff Sigma	3.56	3.58											3.57
Percent by COB	99.73%	99.83%											99.78%
COB Sigma	4.28	4.43											4.34

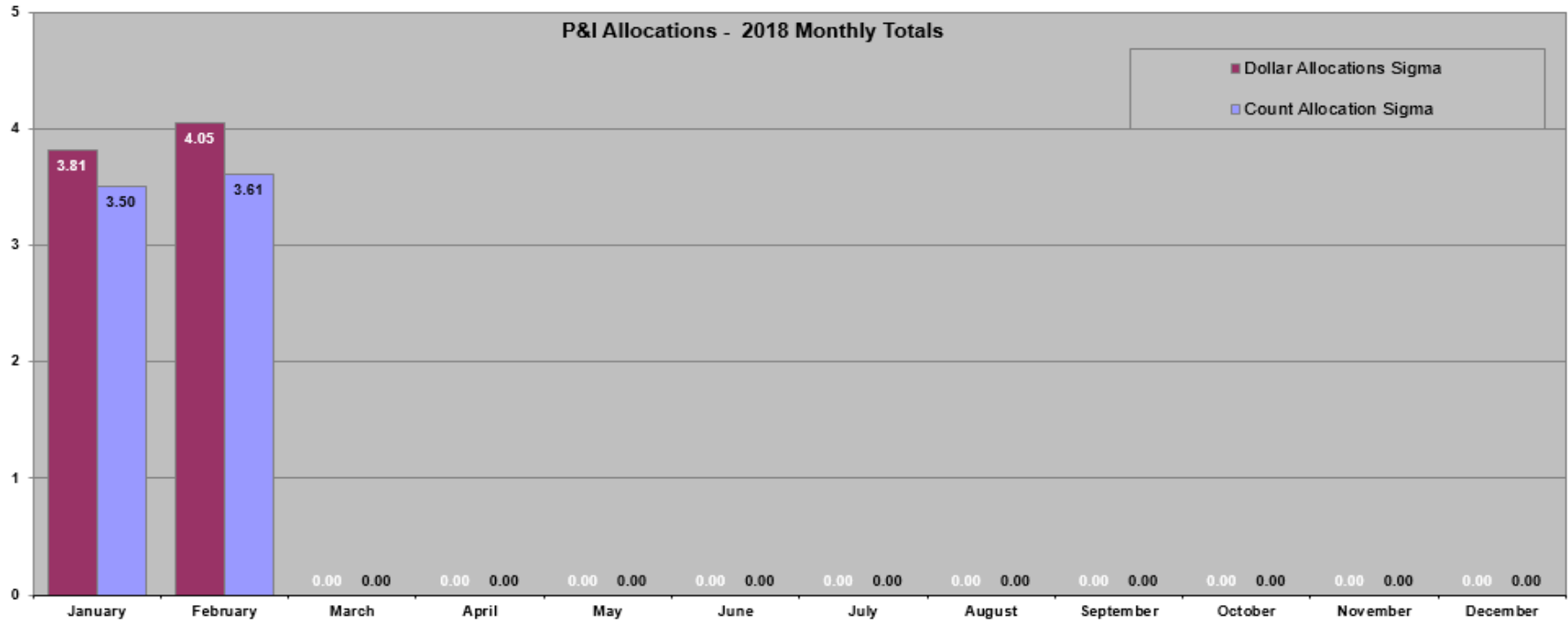
P&I Timeliness Compliance – Agent Performance



	All Other Agents	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computershare	Deutsche Bank	Fannie Mae	Freddie Mac	HSBC Bank	M&T Bank	State Street B&T	US Bank	Wells Fargo	WF ShHldr Svc	Wilmington Trust
% of Total Allocations	13.02%	0.19%	2.30%	30.09%	5.51%	9.32%	6.37%	0.15%	0.71%	0.30%	0.00%	0.54%	16.62%	10.80%	2.32%	1.76%
Percent by 3:00 Cutoff	98.57%	100.00%	100.00%	99.39%	99.57%	99.84%	86.78%	100.00%	100.00%	100.00%	100.00%	99.94%	98.80%	96.13%	99.93%	99.49%
Cutoff Sigma	3.69	6.00	6.00	4.01	4.12	4.44	2.62	6.00	6.00	5.70	6.00	4.76	3.76	3.27	4.71	4.07
Variance from Industry Cutoff	0.11	2.42	2.42	0.43	0.54	0.86	-0.96	2.42	2.42	2.12	2.42	1.18	0.18	-0.31	1.13	0.49
Percent by COB	99.63%	100.00%	100.00%	99.82%	99.78%	100.00%	99.48%	100.00%	100.00%	100.00%	100.00%	99.94%	99.97%	99.91%	100.00%	99.61%
COB Sigma	4.18	6.00	6.00	4.41	4.35	6.00	4.06	6.00	6.00	5.70	6.00	4.76	4.95	4.61	6.00	4.16

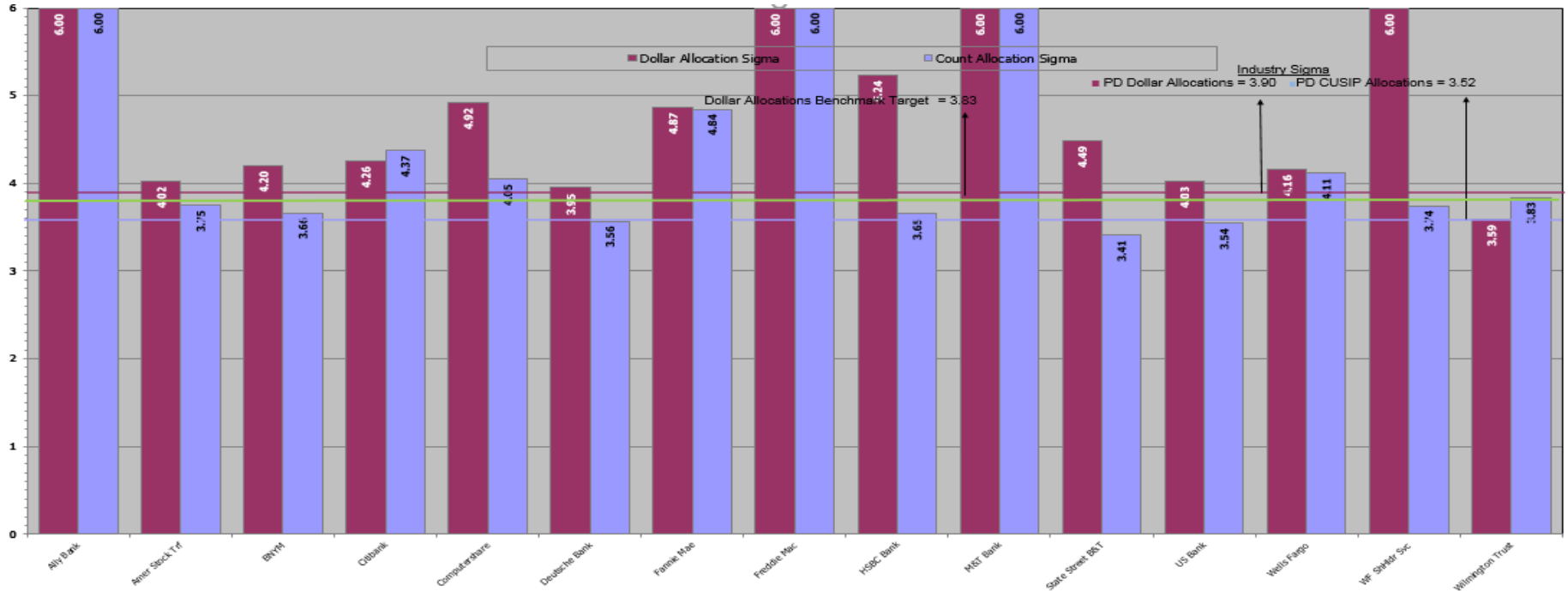
*Please note WF ShHldr Svc is now Equiniti

P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Total Expected Allocations (Billions)	\$299.863	\$252.145											\$552.008
Allocation \$ Percent	98.96%	99.47%											99.19%
Allocation \$ Sigma	3.81	4.05											3.91
Unallocated Impact (Billions \$)	\$3.109	\$1.344											\$4.452
Total CUSIP Expected	282,008	370,197											652,205
CUSIP Allocations %	97.75%	98.27%											98.04%
CUSIP Allocations Sigma	3.50	3.61											3.56
Unallocated Impact (Count)	6,344	6,422											12,766

P&I Allocations – Agent Performance



AGENT	All Other Agents	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computer share	Deutsche Bank	Fannie Mae	Freddie Mac	HSBC Bank	M&T Bank	State Street B&T	US Bank	Wells Fargo	WF ShHldr Svc	Wilmington Trust
Total Expected % of Industry	\$34.609	\$0.496	\$5.909	\$76.700	\$13.090	\$23.856	\$16.271	\$0.371	\$1.832	\$0.431	\$0.009	\$1.263	\$41.026	\$26.005	\$5.978	\$4.297
Allocation %	13.73%	0.20%	2.34%	30.42%	5.19%	9.46%	6.45%	0.15%	0.73%	0.17%	0.00%	0.50%	16.27%	10.31%	2.37%	1.70%
Allocation % Sigma	3.72	6.00	4.02	4.20	4.26	4.92	3.95	4.87	6.00	5.24	6.00	4.49	4.03	4.16	6.00	3.59
Variance from Industry % Sigma	-0.34	1.95	-0.03	0.14	0.21	0.87	-0.10	0.81	1.95	1.19	1.95	0.44	-0.03	0.10	1.95	-0.46
CUSIP Allocations %	97.55%	100.00%	98.77%	98.47%	99.80%	99.46%	98.04%	99.96%	100.00%	98.44%	100.00%	97.19%	97.95%	99.55%	98.73%	99.02%
CUSIP Allocations Sigma	3.47	6.00	3.75	3.66	4.37	4.05	3.56	4.84	6.00	3.65	6.00	3.41	3.54	4.11	3.74	3.83
Variance from Industry CUSIP Sigma	-0.14	2.39	0.14	0.05	0.76	0.43	-0.05	1.23	2.39	0.04	2.39	-0.20	-0.07	0.50	0.12	0.22

*Please note WF ShHldr Svc is now Equiniti