DTCC

ADVANCING FINANCIAL MARKETS. TOGETHER.™

# ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

December 2021

# Executive Summary

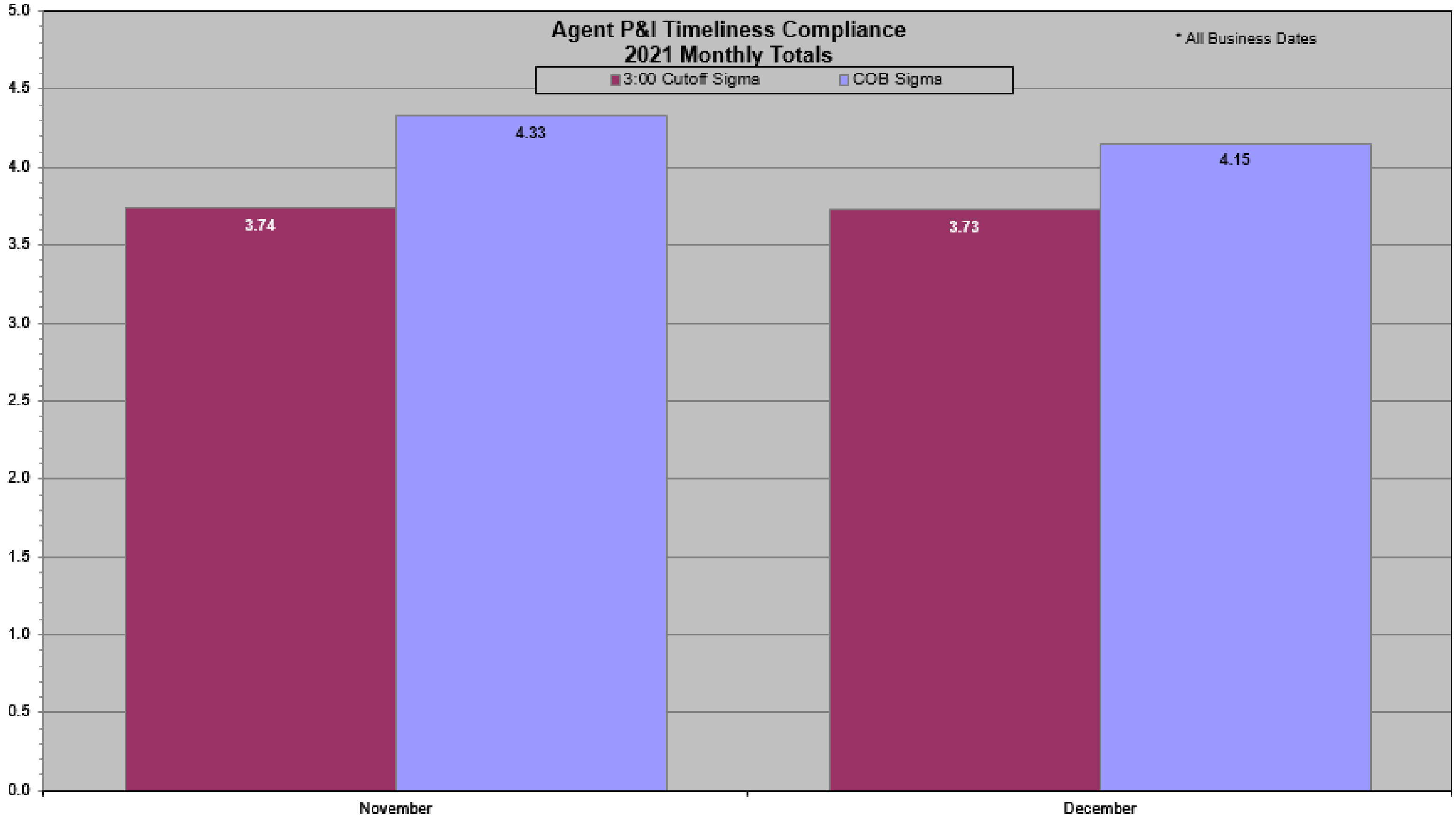
This report highlights the December 2021 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 December 2021 was 3.73σ (98.70)%. 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 (MONTH YEAR) was 3.89σ (99.15)%. This month's performance is above the target of 3.83σ (99.00%).

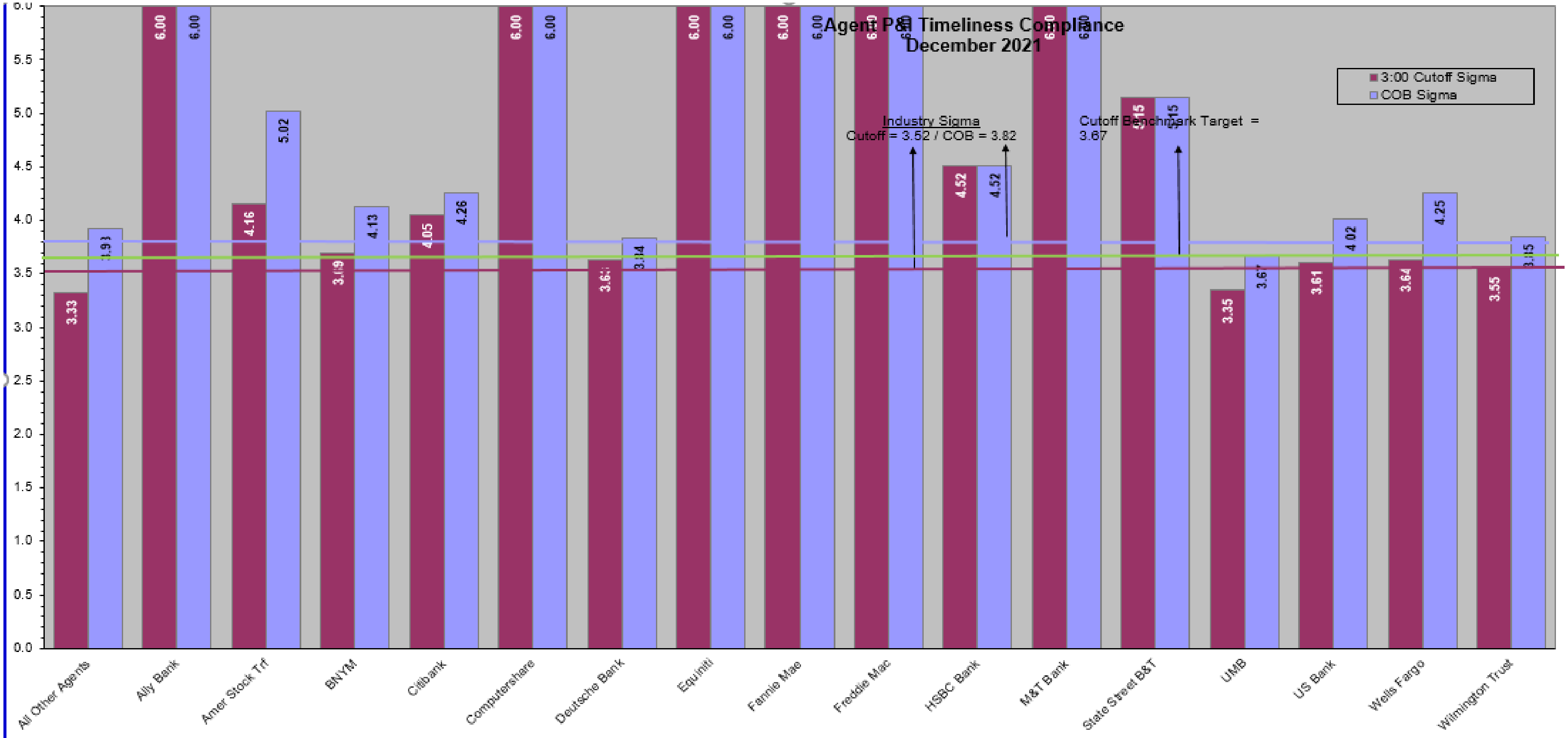
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

# P&I Allocations Monthly Trend



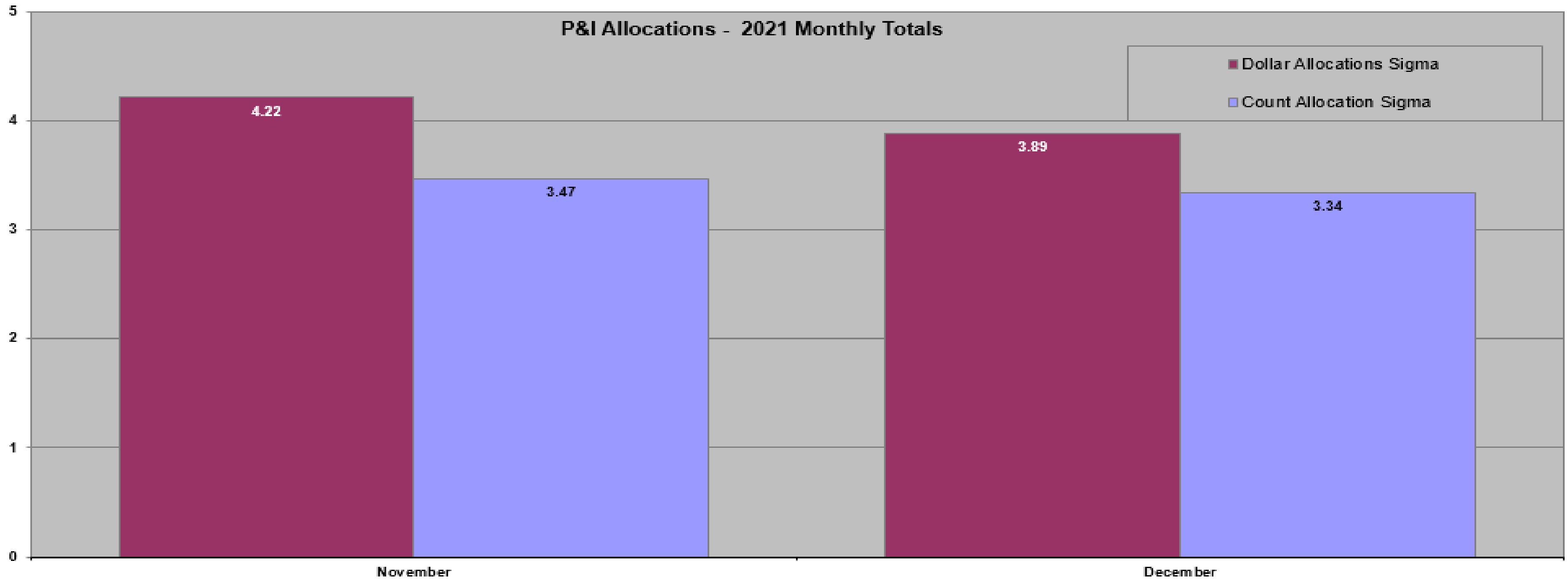

| | January | February | March | April | May | June | July | August | September | October | November | December | YTD |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Percent by 3:00 Cut-off | 94.36% | 97.50% | 97.88% | 98.27% | 96.40% | 98.65% | 97.99% | 98.44% | 98.48% | 96.53% | 98.74% | 98.70% | 97.74% |
| Cutoff Sigma | 3.09 | 3.46 | 3.53 | 3.61 | 3.30 | 3.71 | 3.55 | 3.65 | 3.66 | 3.32 | 3.74 | 3.73 | 3.50 |
| Percent by COB | 99.56% | 98.98% | 99.70% | 99.65% | 98.24% | 99.72% | 99.42% | 99.74% | 99.77% | 99.29% | 99.77% | 99.60% | 99.48% |
| COB Sigma | 4.12 | 3.82 | 4.25 | 4.20 | 3.61 | 4.27 | 4.03 | 4.30 | 4.34 | 3.95 | 4.33 | 4.15 | 4.06 |

# P&I Timeliness Compliance – Agent Performance



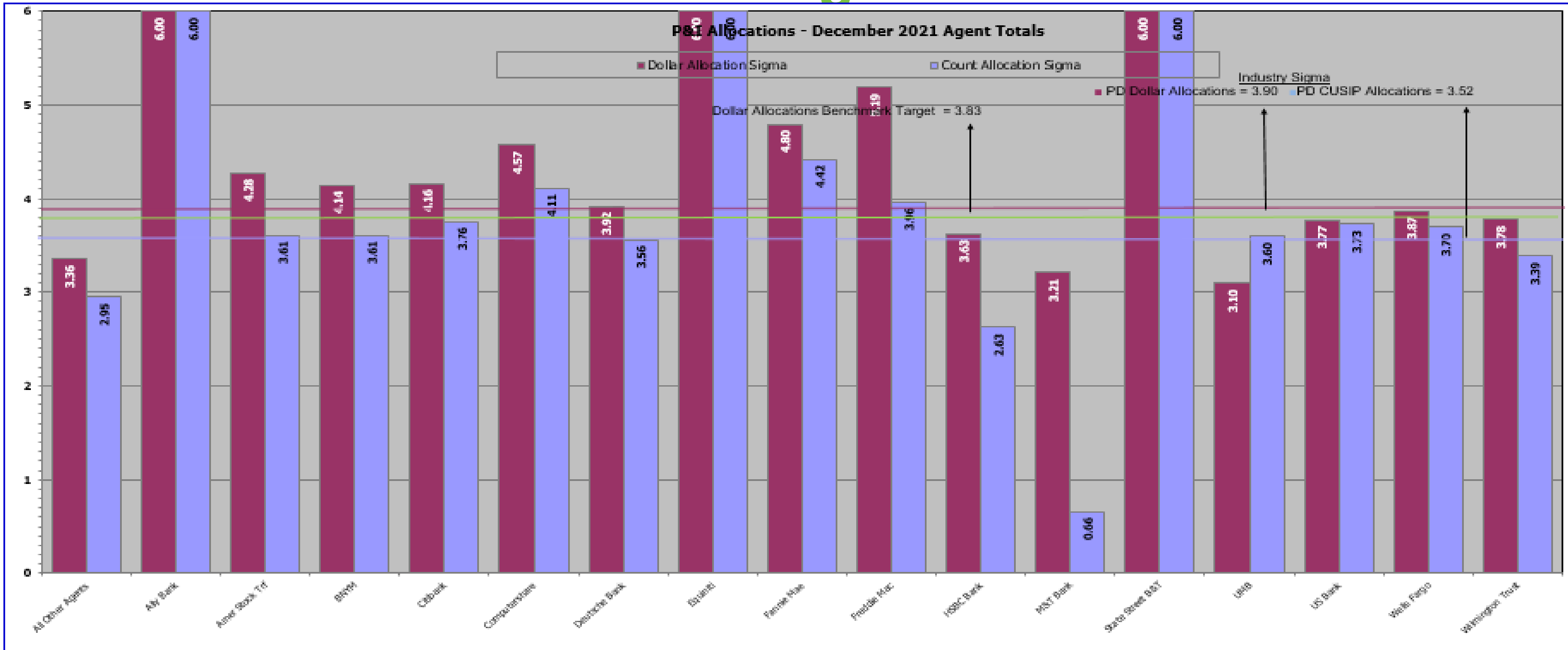

| | All Other Agents | Ally Bank | Amer Stock Trf | BNYM | Citibank | Computershare | Deutsche Bank | Equiniti | Fannie Mae | Freddie Mac | HSBC Bank | State Street B&T | UMB | US Bank | Wells Fargo | Wilmington Trust |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| % of Total Allocations | 11.06% | 0.08% | 1.70% | 23.93% | 4.69% | 15.54% | 4.12% | 3.38% | 0.06% | 1.19% | 0.17% | 7.10% | 0.77% | 16.58% | 6.44% | 3.20% |
| Percent by 3:00 Cut-off | 96.62% | 100.00% | 99.61% | 98.59% | 99.46% | 100.00% | 98.35% | 100.00% | 100.00% | 100.00% | 99.87% | 99.99% | 96.77% | 98.26% | 98.37% | 97.98% |
| Cutoff Sigma | 3.33 | 6.00 | 4.16 | 3.69 | 4.05 | 6.00 | 3.63 | 6.00 | 6.00 | 6.00 | 4.52 | 5.15 | 3.35 | 3.61 | 3.64 | 3.55 |
| Variance from Industry Cutoff | -0.40 | 2.27 | 0.43 | -0.03 | 0.32 | 2.27 | -0.09 | 2.27 | 2.27 | 2.27 | 0.79 | 1.43 | -0.38 | -0.12 | -0.09 | -0.18 |
| Percent by COB | 99.25% | 100.00% | 99.98% | 99.58% | 99.71% | 100.00% | 99.03% | 100.00% | 100.00% | 100.00% | 99.87% | 99.99% | 98.48% | 99.41% | 99.71% | 99.07% |
| COB Sigma | 3.93 | 6.00 | 5.02 | 4.13 | 4.26 | 6.00 | 3.84 | 6.00 | 6.00 | 6.00 | 4.52 | 5.15 | 3.67 | 4.02 | 4.25 | 3.85 |

# P&I Allocations Monthly Trend




| | January | February | March | April | May | June | July | August | September | October | November | December | YTD |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Total Expected Allocations (Billions) | $309.143 | $303.995 | $441.573 | $370.098 | $321.294 | $433.764 | $338.639 | $330.064 | $382.770 | $319.592 | $318.106 | $420.155 | $4289.195 |
| Allocation $ Percent | 98.83% | 99.23% | 99.24% | 99.46% | 99.68% | 99.27% | 99.22% | 99.30% | 99.36% | 98.52% | 99.67% | 99.15% | 99.25% |
| Allocation $ Sigma | 3.77 | 3.92 | 3.93 | 4.05 | 4.23 | 3.94 | 3.92 | 3.96 | 3.99 | 3.68 | 4.22 | 3.89 | 3.93 |
| Unallocated Impact (Billions $) | $3.617 | $2.333 | $3.363 | $1.984 | $1.015 | $3.168 | $2.647 | $2.297 | $2.464 | $4.721 | $1.051 | $3.576 | $32.238 |
| Total CUSIP Expected | 269,458 | 368,833 | 312,411 | 268,210 | 265,742 | 358,574 | 279,648 | 375,575 | 312,049 | 263,211 | 269,730 | 364,170 | 3,707,611 |
| CUSIP Allocations % | 97.93% | 97.26% | 97.53% | 96.83% | 98.01% | 97.20% | 98.17% | 96.39% | 97.17% | 97.99% | 97.58% | 96.74% | 97.35% |
| CUSIP Allocations Sigma | 3.54 | 3.42 | 3.47 | 3.36 | 3.56 | 3.41 | 3.59 | 3.30 | 3.41 | 3.55 | 3.47 | 3.34 | 3.43 |
| Unallocated Impact (Count) | 5,576 | 10,090 | 7,707 | 8,506 | 5,288 | 10,033 | 5,115 | 13,571 | 8,817 | 5,285 | 6,521 | 11,859 | 98,368 |

# P&I Allocations – Agent Performance




| AGENT | All Other Agents | Ally Bank | Amer Stock Trf | BNYM | Computer share | Deutsche Bank | Equiniti | Fannie Mae | Freddie Mac | HSBC Bank | M&T Bank | State Street B&T | UMB | US Bank | Wells Fargo | Wilmingto n Trust |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Total Expected / % of Industry | $49.302 | $0.338 | $7.252 | $100.513 | $66.485 | $17.200 | $14.473 | $0.253 | $4.868 | $0.419 | $0.009 | $29.808 | $1.848 | $67.600 | $27.069 | $12.825 |
| | 11.73% | 0.08% | 1.73% | 23.92% | 15.82% | 4.09% | 3.44% | 0.06% | 1.16% | 0.10% | 0.00% | 7.09% | 0.44% | 16.09% | 6.44% | 3.05% |
| Allocation $ Percent | 96.83% | 100.00% | 99.73% | 99.58% | 99.89% | 99.22% | 100.00% | 99.95% | 99.99% | 98.33% | 95.64% | 100.00% | 94.47% | 98.82% | 99.11% | 98.86% |
| Allocation $ Sigma | 3.36 | 6.00 | 4.28 | 4.14 | 4.57 | 3.92 | 6.00 | 4.80 | 5.19 | 3.63 | 3.21 | 6.00 | 3.10 | 3.77 | 3.87 | 3.78 |
| Variance from Industry $ Sigma | -0.53 | 2.11 | 0.39 | 0.25 | 0.68 | 0.03 | 2.11 | 0.91 | 1.30 | -0.26 | -0.68 | 2.11 | -0.79 | -0.12 | -0.01 | -0.11 |
| CUSIP Allocations % | 92.65% | 100.00% | 98.25% | 98.26% | 99.55% | 98.05% | 100.00% | 99.83% | 99.31% | 86.98% | 20.00% | 100.00% | 98.21% | 98.72% | 98.60% | 97.07% |
| CUSIP Allocations Sigma | 2.95 | 6.00 | 3.61 | 3.61 | 4.11 | 3.56 | 6.00 | 4.42 | 3.96 | 2.63 | 0.66 | 6.00 | 3.60 | 3.73 | 3.70 | 3.39 |
| Variance from Industry CUSIP Sigma | -0.39 | 2.66 | 0.26 | 0.27 | 0.77 | 0.22 | 2.66 | 1.08 | 0.62 | -0.72 | -2.69 | 2.66 | 0.25 | 0.39 | 0.35 | 0.05 |