DTCC
ADVANCING FINANCIAL MARKETS. TOGETHER.™

ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

May 2021

Cash Processing

Executive Summary

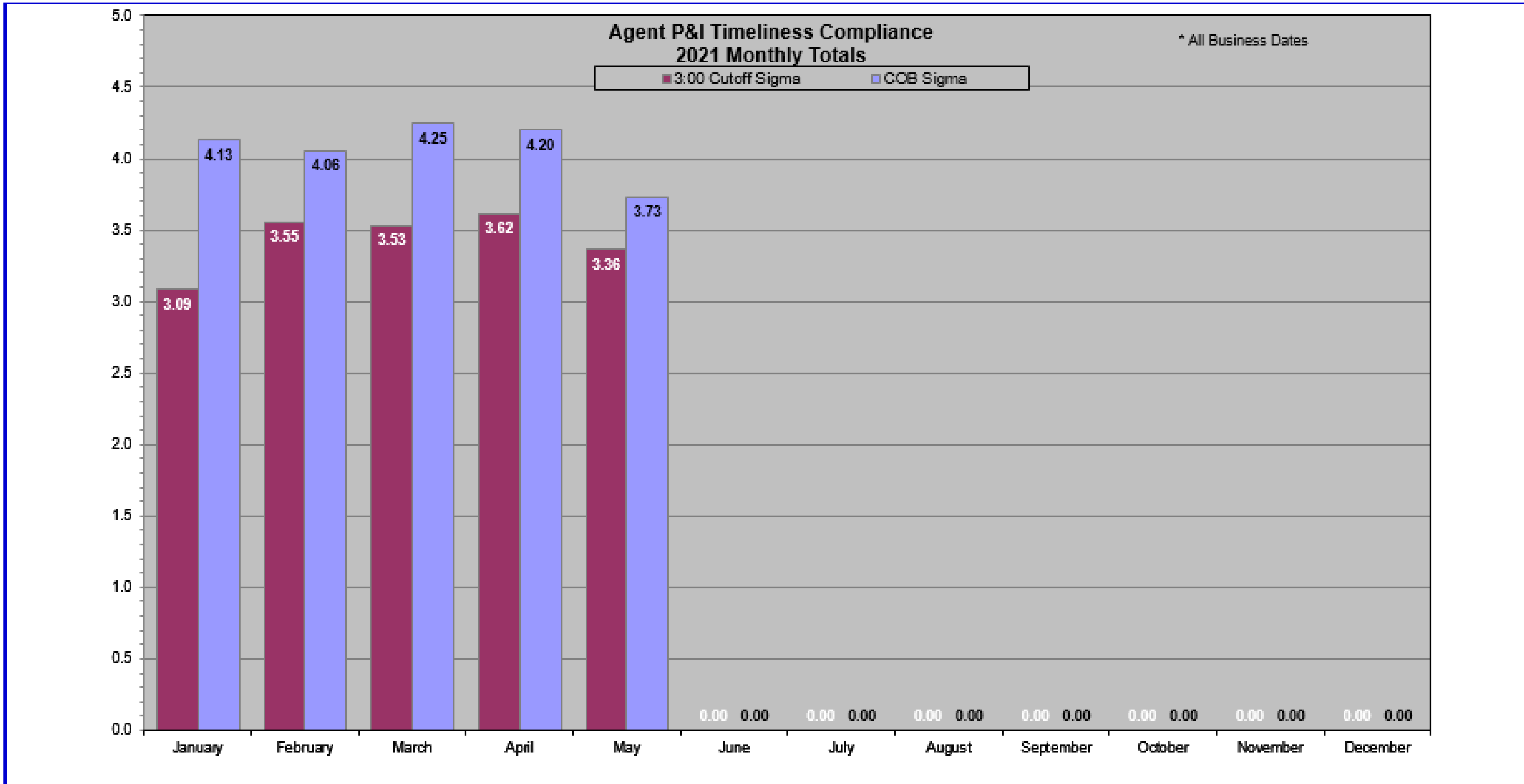
This report highlights the May 2021 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 May 2021 was 3.36σ 96.87%. 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 May 2021 was 4.39σ 99.81%. This month's performance is above the target of 3.83σ (99.00%).

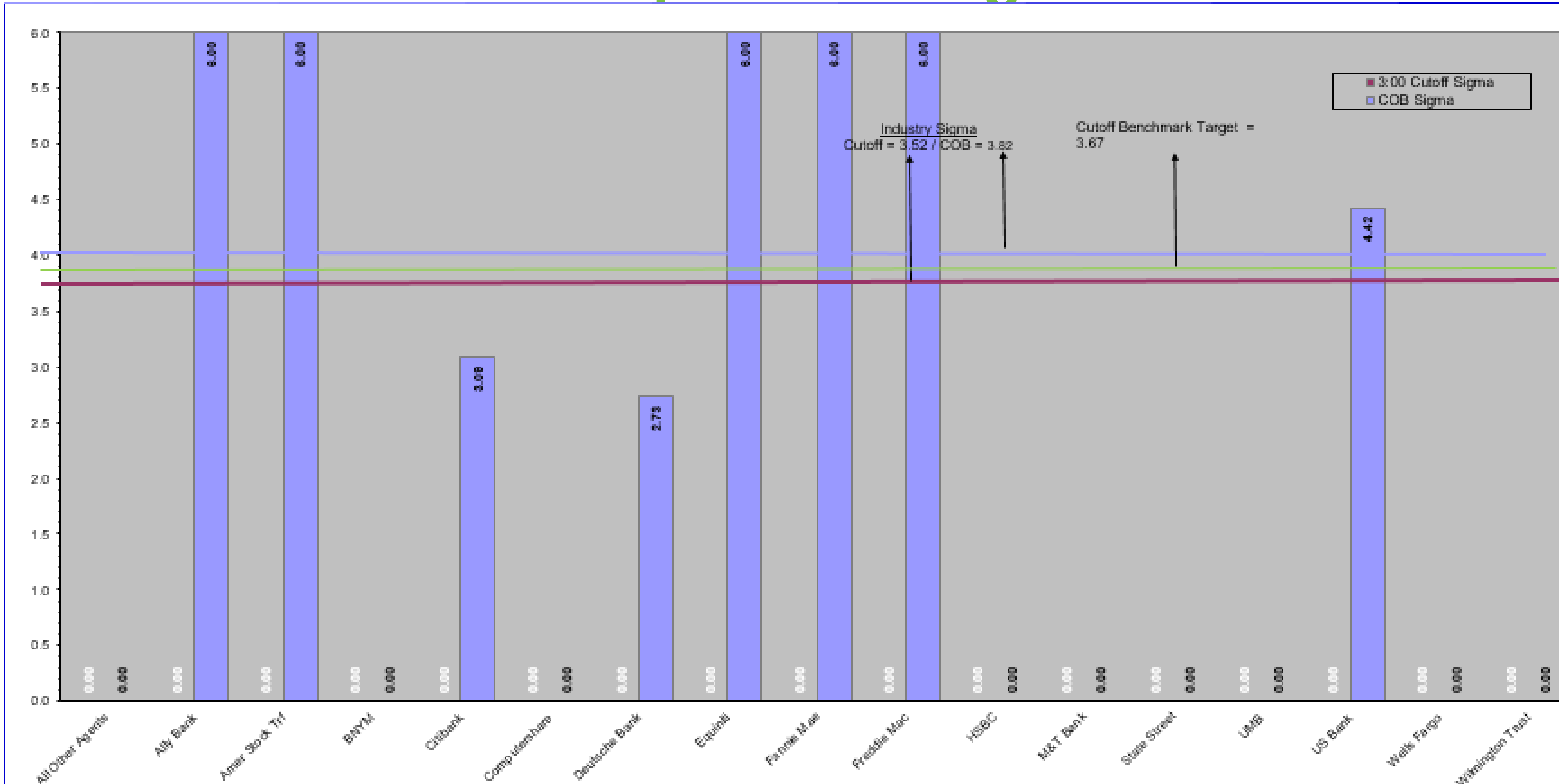
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



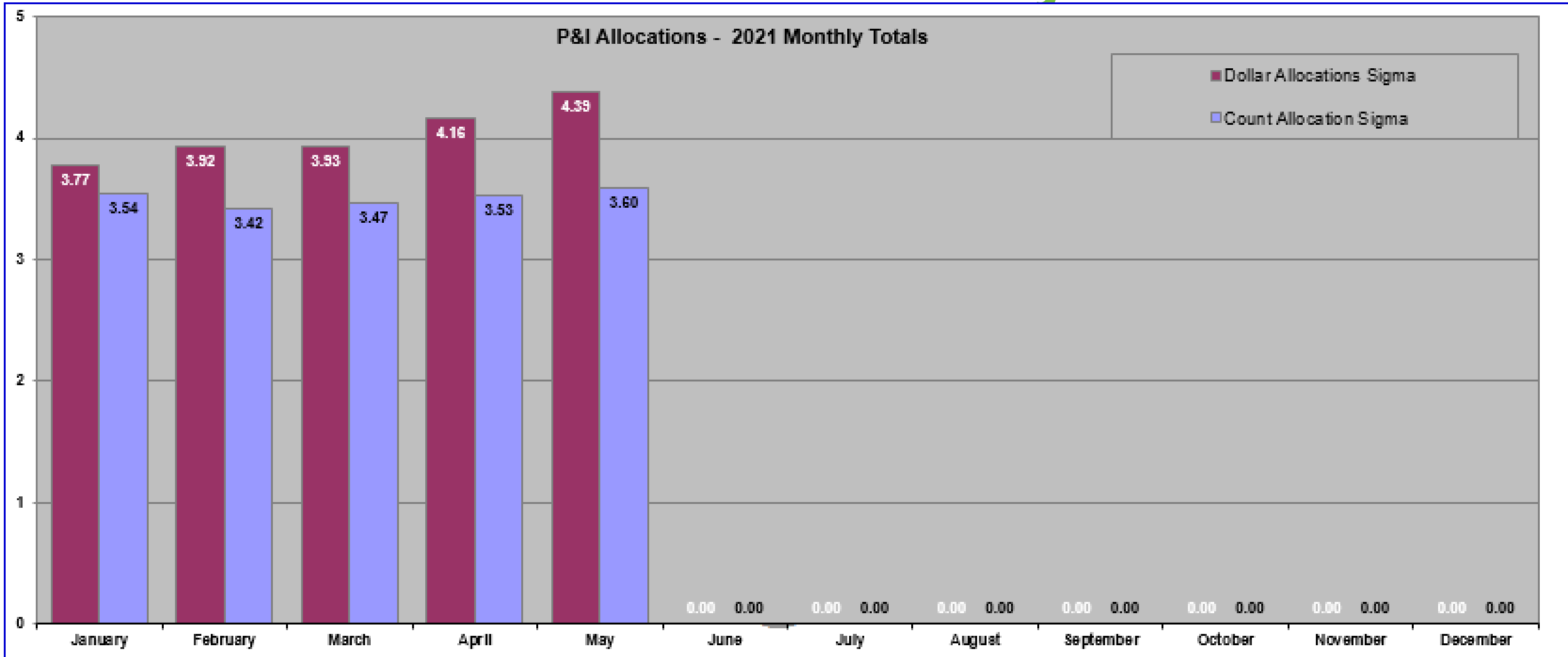
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	94.37%	98.00%	97.88%	98.28%	96.87%								97.18%
Cutoff Sigma	3.09	3.55	3.53	3.62	3.36								3.41
Percent by COB	99.57%	99.47%	99.70%	99.65%	98.71%								99.44%
COB Sigma	4.13	4.06	4.25	4.20	3.73								4.04

P&I Timeliness Compliance – Agent Performance



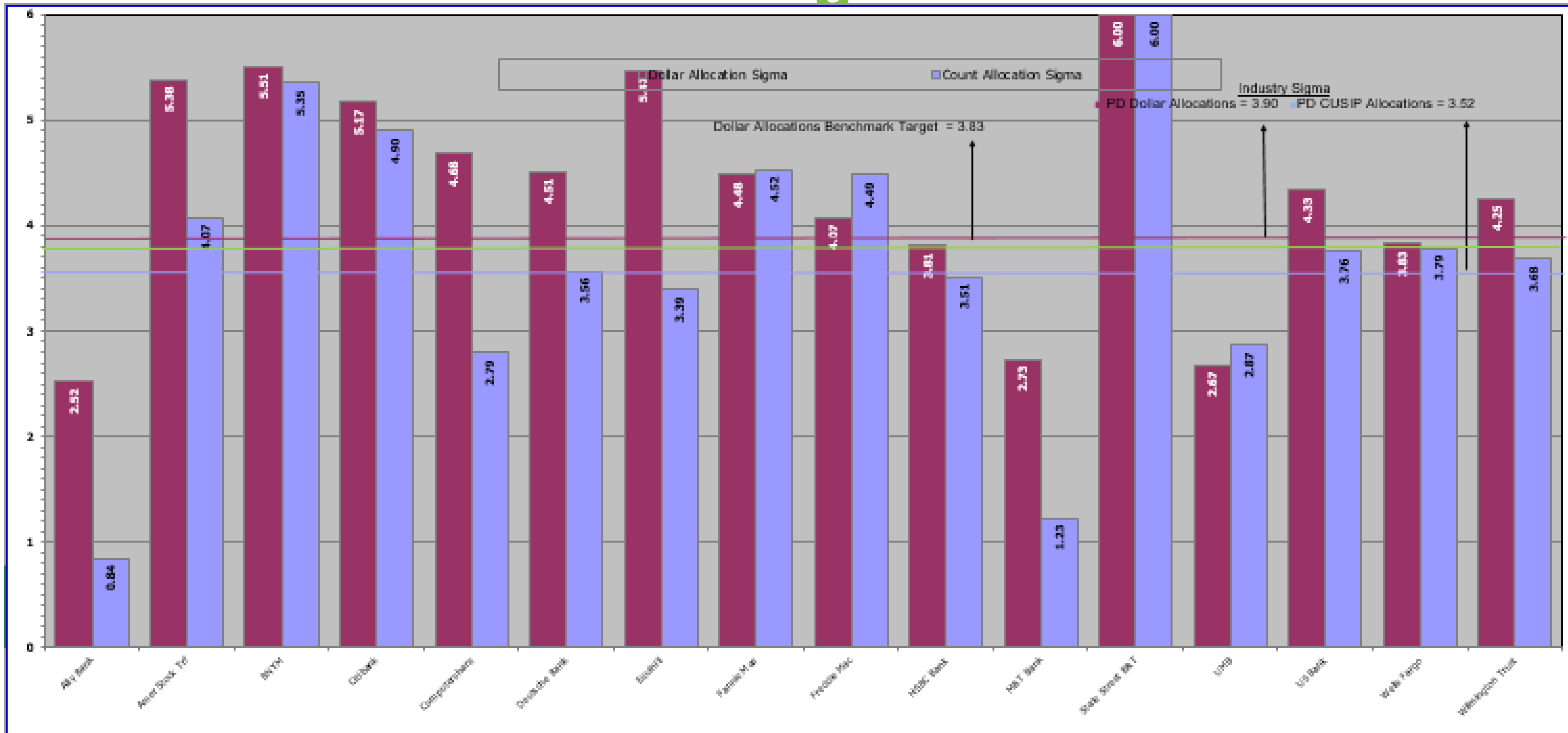
	All Other Agents	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computer share	Deutsche Bank	Equiniti	Fannie Mae	Freddie Mac	HSBC	M&T Bank	State Street	US Bank	Wells Fargo	Wilmingto n Trust
% of Total Allocations	8.86%	0.15%	1.65%	27.28%	7.44%	8.91%	8.36%	3.29%	0.08%	0.79%	1.37%	0.00%	0.64%	18.05%	9.98%	2.80%
Percent by 3:00 Cut-off	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	0.00%	#REF!	#REF!	#REF!	#REF!
Cutoff Sigma	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	0.00	#REF!	#REF!	#REF!	#REF!
Variance from Industry Cutoff Sigma	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!
Percent by COB	100.00%	100.00%	100.00%	101.31%	94.36%	100.00%	89.07%	100.00%	100.00%	100.00%	100.00%	0.00%	100.01%	99.83%	101.10%	100.23%
COB Sigma	#NUM!	6.00	6.00	#NUM!	3.09	#NUM!	2.73	6.00	6.00	6.00	#NUM!	0.00	#NUM!	4.42	#NUM!	#NUM!

P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Total Expected Allocations (Billions)	$311.125	$303.995	$441.573	$513.749	$321.260								$1891.703
Allocation $ Percent	98.84%	99.23%	99.24%	99.61%	99.81%								99.37%
Allocation $ Sigma	3.77	3.92	3.93	4.16	4.39								4.00
Unallocated Impact (Billions $)	$3.611	$2.327	$3.363	$1.986	$0.623								$11.910
Total CUSIP Expected	269,786	368,834	312,411	398,509	265,742								1,615,282
CUSIP Allocations %	97.94%	97.27%	97.53%	97.87%	98.20%								97.73%
CUSIP Allocations Sigma	3.54	3.42	3.47	3.53	3.60								3.50
Unallocated Impact (Count)	5,556	10,067	7,707	8,508	4,782								36,620

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
Total Expected / % of Industry	$32.784	$0.583	$5.497	$87.787	$22.314	$29.831	$24.493	$10.950	$0.278	$2.627	$1.268	$0.035	$1.637	$58.933	$32.793	$8.979
	10.19%	0.18%	1.71%	27.29%	6.94%	9.28%	7.62%	3.40%	0.09%	0.82%	0.39%	0.01%	0.51%	18.32%	10.20%	2.79%
Allocation $ Percent	99.33%	84.66%	99.99%	100.00%	99.99%	99.93%	99.87%	100.00%	99.86%	99.49%	98.95%	89.12%	100.00%	99.77%	99.01%	99.71%
Allocation $ Sigma	3.97	2.52	5.38	5.51	5.17	4.68	4.51	5.47	4.48	4.07	3.81	2.73	6.00	4.33	3.83	4.25
Variance from Industry $ Sigma	-0.27	-1.72	1.14	1.27	0.93	0.44	0.27	1.23	0.24	-0.17	-0.43	-1.51	1.76	0.09	-0.41	0.01
CUSIP Allocations %	95.44%	25.61%	99.49%	99.99%	99.97%	90.22%	98.04%	97.09%	99.88%	99.86%	97.78%	39.29%	100.00%	98.81%	98.89%	98.55%
CUSIP Allocations Sigma	3.19	0.84	4.07	5.35	4.90	2.79	3.56	3.39	4.52	4.49	3.51	1.23	6.00	3.76	3.79	3.68
Variance from Industry CUSIP Sigma	-0.34	-2.69	0.54	1.82	1.37	-0.74	0.03	-0.14	0.99	0.95	-0.02	-2.30	2.47	0.23	0.25	0.15