



# ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

February 2021

# Executive Summary

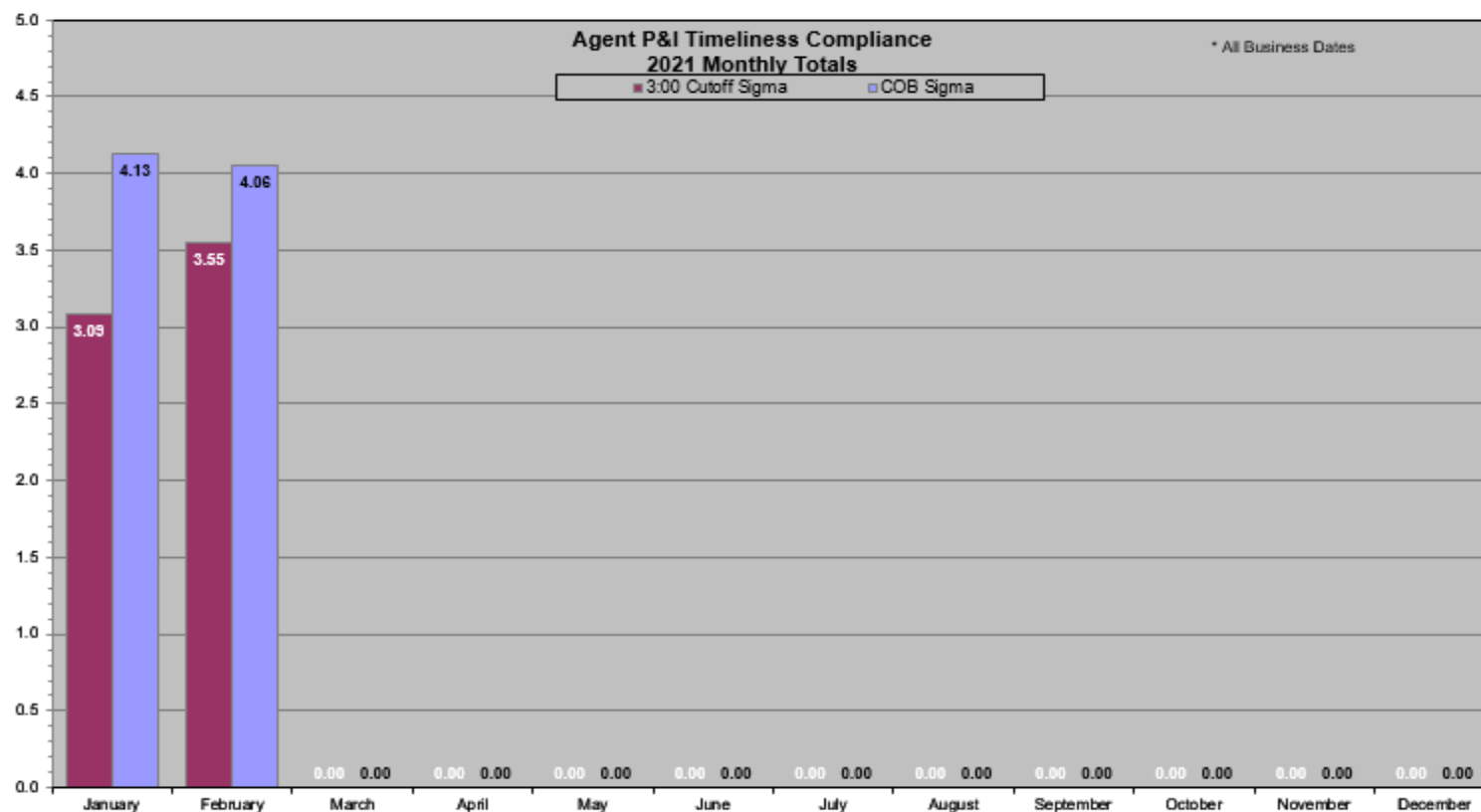
This report highlights the February 2021 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 February 2021 was  $3.55\sigma$  98.00%. 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 2021 was  $3.92\sigma$  99.23%. This month's performance is above the target of  $3.83\sigma$  (99.00%).

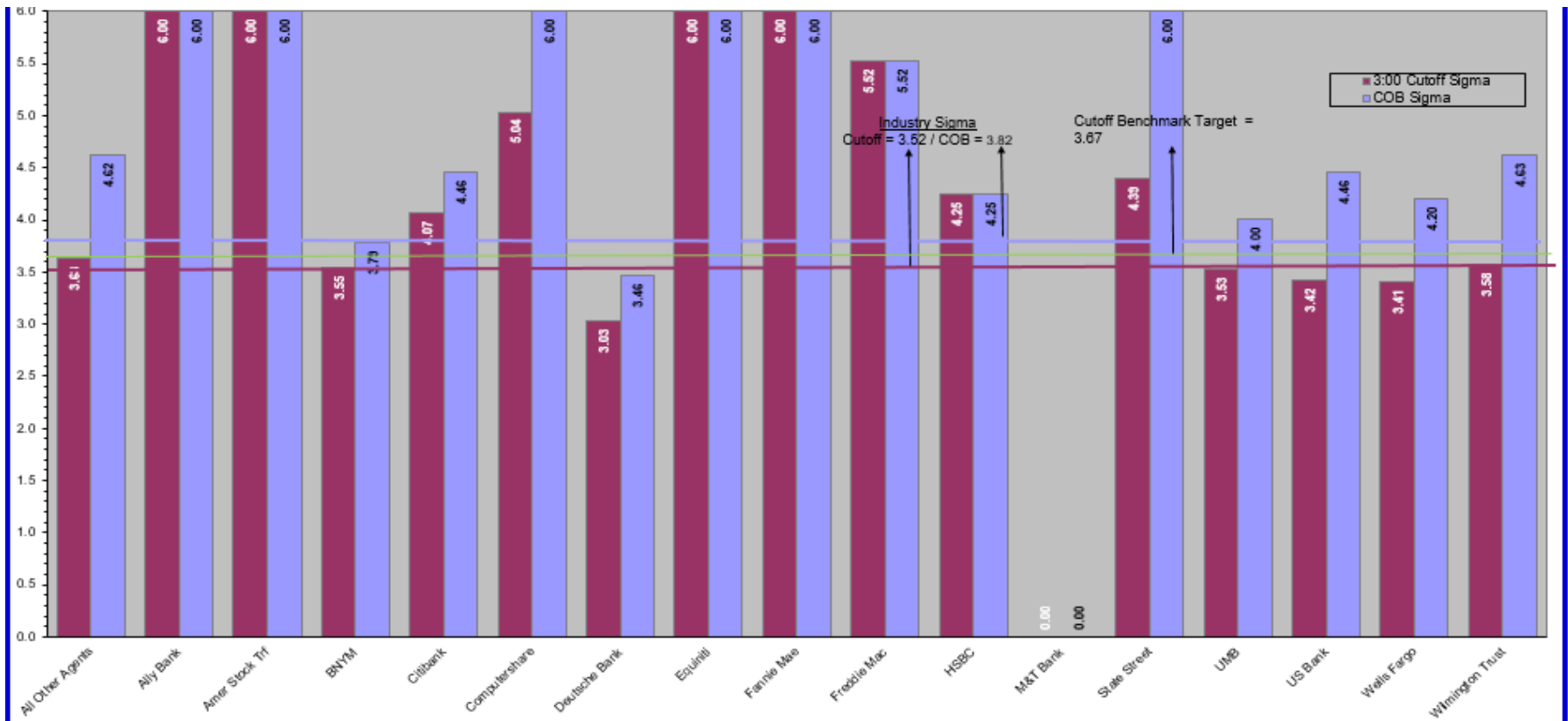
Please visit DTCC's web-site <http://dtcc.com/asset-services/asset-services-performance-metrics.aspx> for more detailed metric definitions and agent trend charts.

# P&I Allocations Monthly Trend



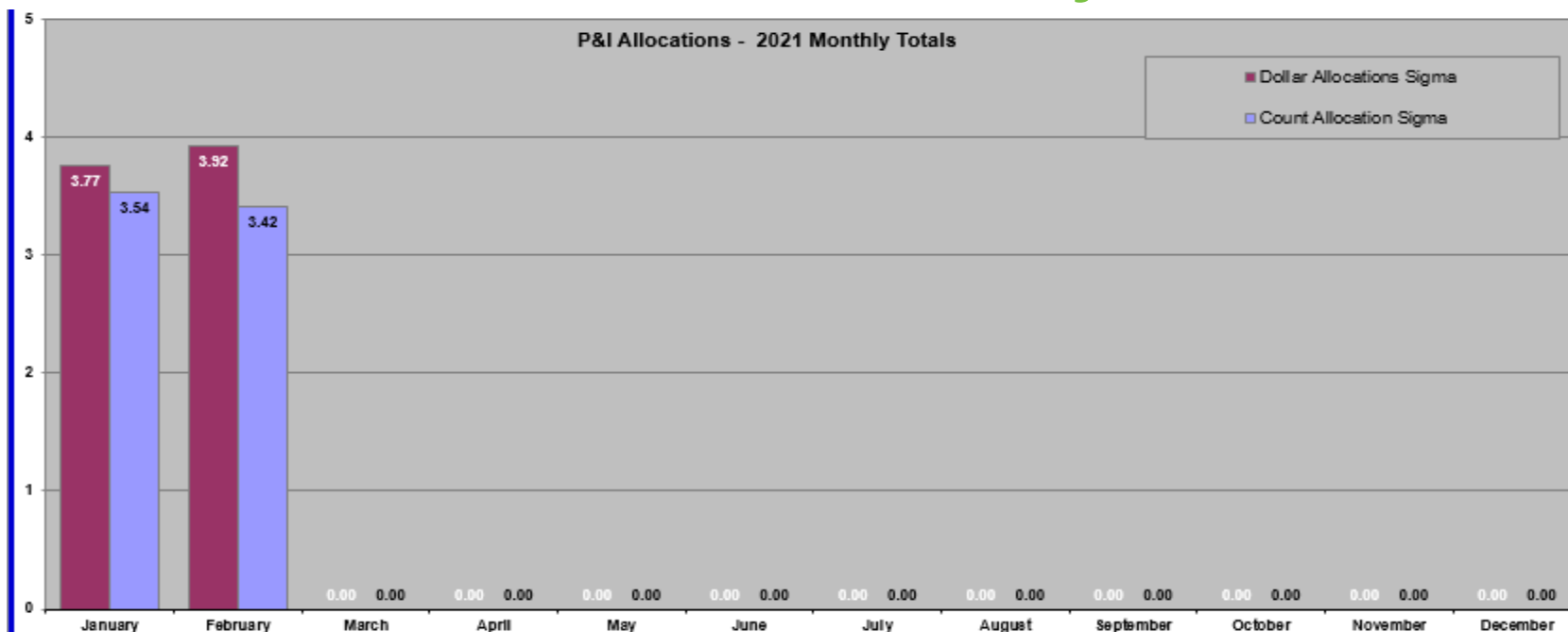
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	94.37%	98.00%											96.18%
Cutoff Sigma	3.09	3.55											3.27
Percent by COB	99.57%	99.47%											99.52%
COB Sigma	4.13	4.06											4.09

# P&I Timeliness Compliance – Agent Performance



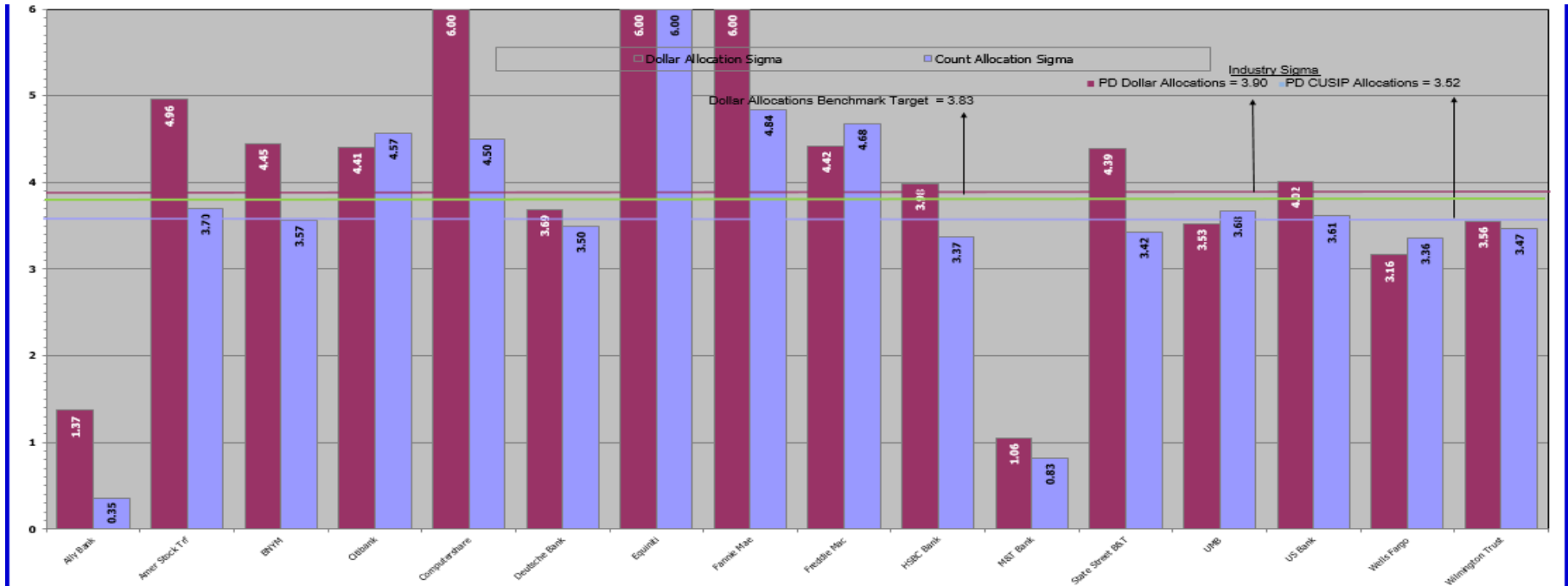
	All Other Agents	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computer share	Deutsche Bank	Equiniti	Fannie Mae	Freddie Mac	HSBC	M&T Bank	State Street	US Bank	Wells Fargo	Wilmington Trust
% of Total Allocations	12.04%	0.14%	1.50%	28.77%	5.21%	8.92%	4.71%	3.10%	0.08%	0.78%	0.26%	0.00%	0.55%	16.71%	11.69%	5.15%
Percent by 3:00 Cut-off	98.33%	100.00%	100.00%	97.97%	99.49%	99.98%	93.72%	100.00%	100.00%	100.00%	99.70%	0.00%	99.81%	97.25%	97.19%	98.12%
Cutoff Sigma	3.63	6.00	6.00	3.55	4.07	5.04	3.03	6.00	6.00	5.52	4.25	0.00	4.39	3.42	3.41	3.58
Variance from Industry Cutoff	0.08	2.45	2.45	-0.01	0.52	1.48	-0.52	2.45	2.45	1.97	0.69	-3.55	0.84	-0.13	-0.14	0.03
Percent by COB	99.91%	100.00%	100.00%	98.89%	99.85%	100.00%	97.53%	100.00%	100.00%	100.00%	99.70%	0.00%	100.00%	99.85%	99.65%	99.91%
COB Sigma	4.62	6.00	6.00	3.79	4.46	6.00	3.46	6.00	6.00	5.52	4.25	0.00	6.00	4.46	4.20	4.63

# P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
<b>Total Expected Allocations (Billions)</b>	\$311.125	\$303.995											\$615.120
<b>Allocation % Percent</b>	98.84%	99.23%											99.03%
<b>Allocation \$ Sigma</b>	3.77	3.92											3.84
<b>Unallocated Impact (Billions \$)</b>	\$3.611	\$2.327											\$5.938
<b>Total CUSIP Expected</b>	269,786	368,834											638,620
<b>CUSIP Allocations %</b>	97.94%	97.27%											97.55%
<b>CUSIP Allocations Sigma</b>	3.54	3.42											3.47
<b>Unallocated Impact (Count)</b>	5,556	10,067											15,623

# P&I Allocations – Agent Performance



AGENT	All Other Agents	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computer share	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	\$39.207 12.83%	\$1.186 0.39%	\$4.692 1.54%	\$85.174 27.87%	\$16.177 5.29%	\$28.058 9.18%	\$13.851 4.53%	\$9.756 3.19%	\$0.240 0.08%	\$2.440 0.80%	\$0.381 0.12%	\$0.004 0.00%	\$1.708 0.56%	\$50.656 16.57%	\$35.529 11.62%	\$15.996 5.23%
Allocation \$ Percent	98.45%	44.81%	99.97%	99.84%	99.82%	100.00%	98.58%	100.00%	100.00%	99.83%	99.35%	32.82%	99.81%	99.41%	95.19%	98.01%
Allocation \$ Sigma	3.66	1.37	4.96	4.45	4.41	6.00	3.69	6.00	6.00	4.42	3.98	1.06	4.39	4.02	3.16	3.56
Variance from Industry \$ Sigma	-0.07	-2.36	1.23	0.72	0.69	2.27	-0.03	2.27	2.27	0.70	0.26	-2.67	0.66	0.29	-0.56	-0.17
CUSIP Allocations %	93.62%	12.60%	98.61%	98.07%	99.89%	99.86%	97.73%	100.00%	99.96%	99.93%	96.93%	25.00%	97.28%	98.26%	96.89%	97.53%
CUSIP Allocations Sigma	3.02	0.35	3.70	3.57	4.57	4.50	3.50	6.00	4.84	4.68	3.37	0.83	3.42	3.61	3.36	3.47
Variance from Industry CUSIP Sigma	-0.35	-3.02	0.33	0.20	1.19	1.13	0.13	2.63	1.47	1.31	0.00	-2.55	0.05	0.24	-0.01	0.09