



# ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

January 2023

# Executive Summary

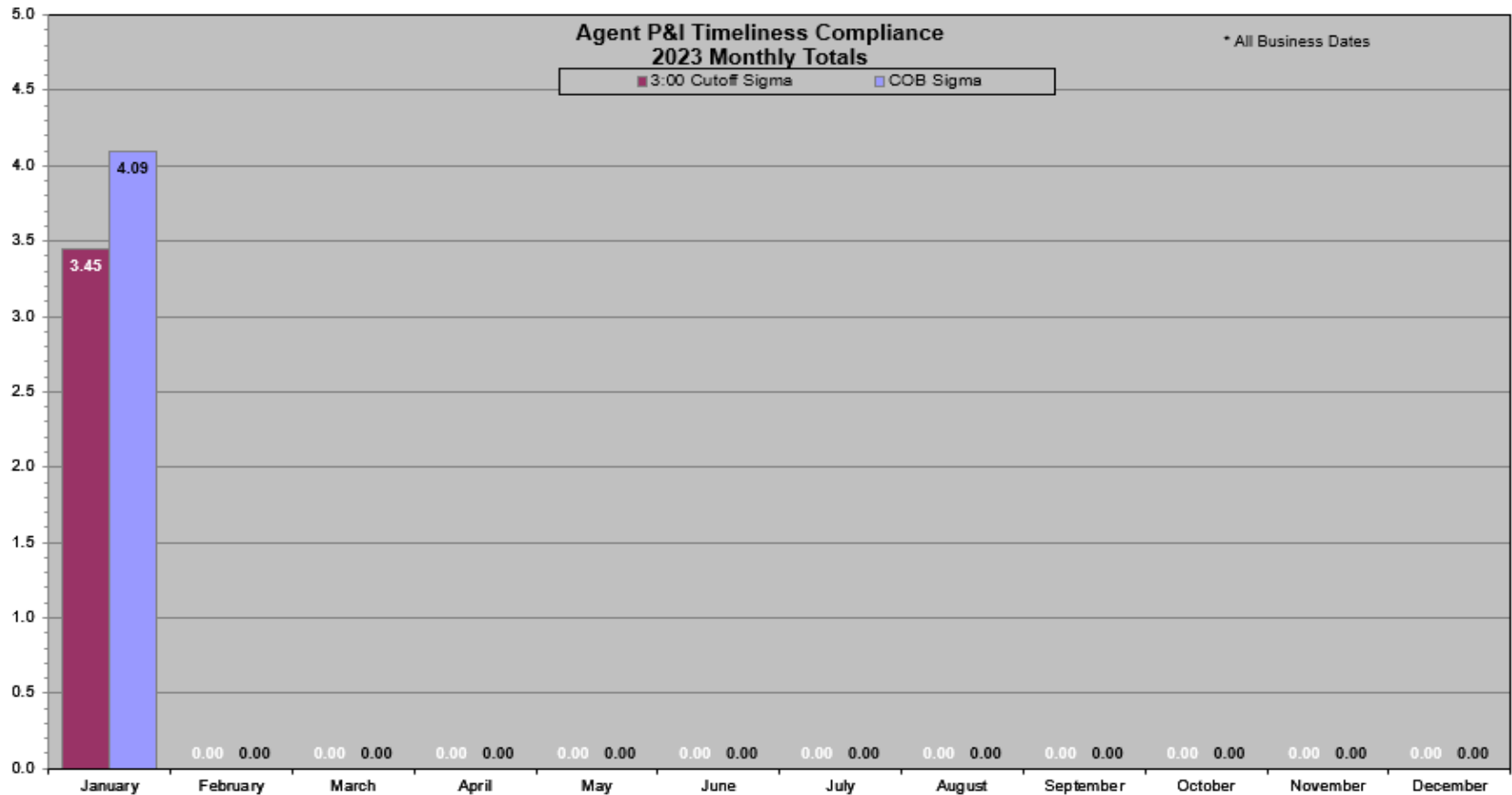
This report highlights the January 2023 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 January 2023 was  $3.45\sigma$  (97.42)%. 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 January 2023 was  $3.67\sigma$  (98.49)%. This month's performance is below the target of  $3.83\sigma$  (99.00%).

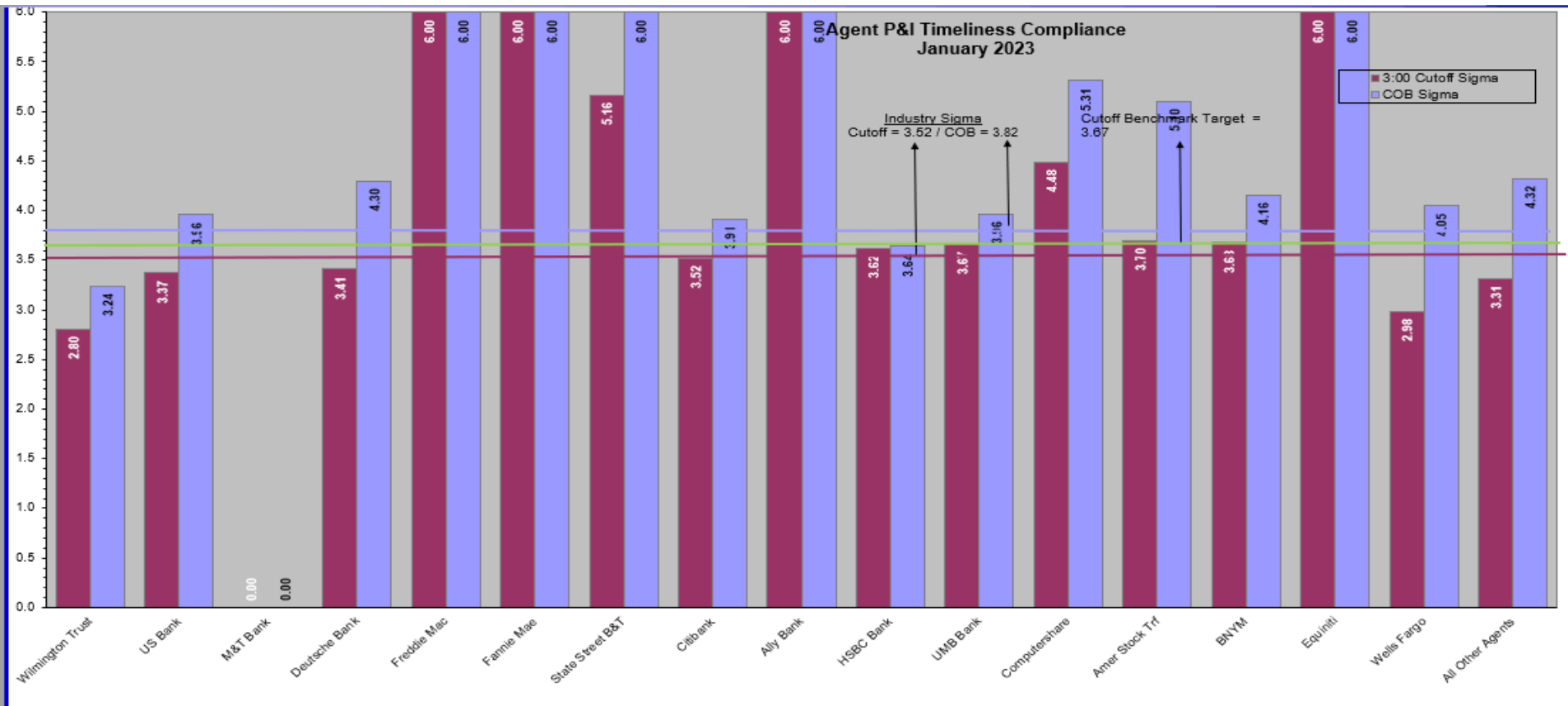
Please visit DTCC's web-site <http://dtcc.com/asset-services/asset-services-performance-metrics.aspx> for more detailed metric definitions and agent trend charts.

# P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.42%												97.42%
Cutoff Sigma	3.45												3.45
Percent by COB	99.53%												99.53%
COB Sigma	4.09												4.09

# P&I Timeliness Compliance – Agent Performance



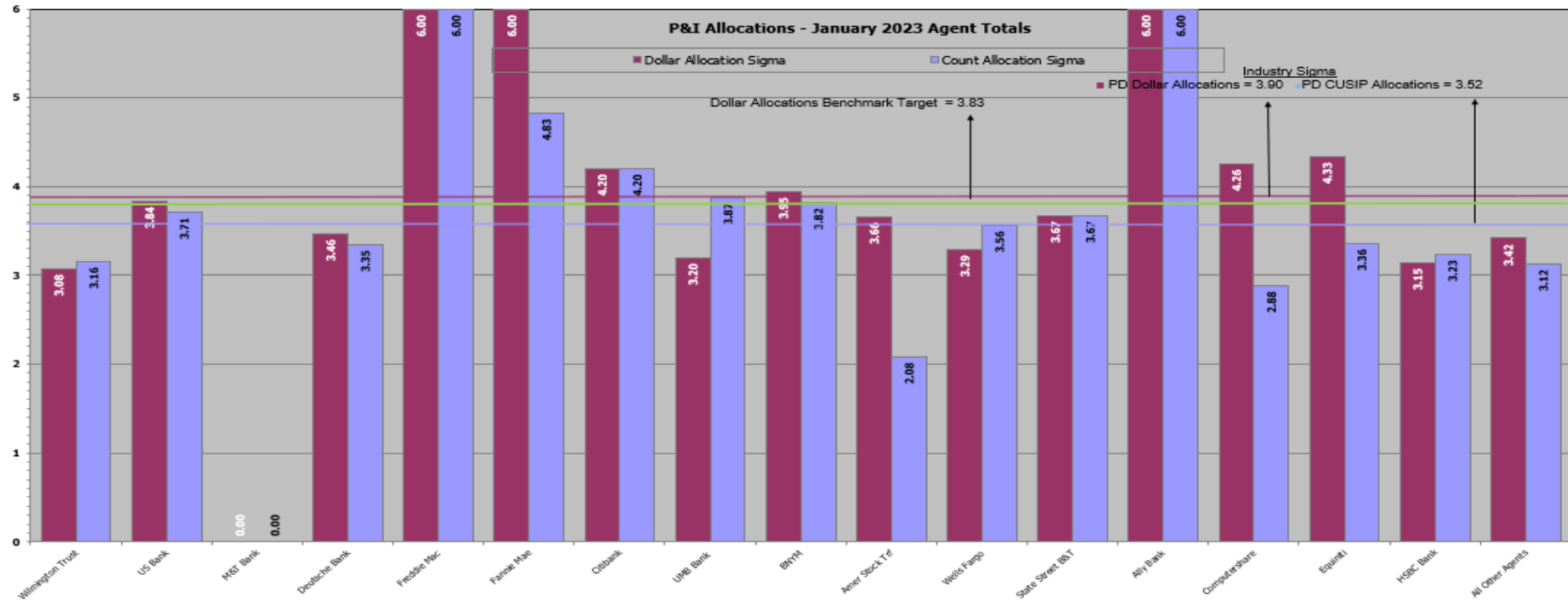
	Wilmington Trust	US Bank	M&T Bank	Deutsche Bank	Freddie Mac	Fannie Mae	State Street B&T	Citibank	Ally Bank	HSBC Bank	Computershare	Amer Stock Trf	BNYM	Equiniti	Wells Fargo	All Other Agents
<b>% of Total Allocations</b>	2.48%	16.20%	0.00%	6.45%	1.60%	0.06%	0.86%	5.68%	0.27%	0.14%	8.32%	2.17%	27.96%	3.73%	7.63%	15.92%
<b>Percent by 3:00 Cutoff</b>	90.40%	96.95%	#DIV/0!	97.19%	100.00%	100.00%	99.99%	97.81%	100.00%	98.30%	99.86%	98.59%	98.54%	100.00%	93.07%	96.51%
<b>Cutoff Sigma</b>	2.80	3.37	#DIV/0!	3.41	6.00	6.00	5.16	3.52	6.00	3.62	4.48	3.70	3.68	6.00	2.98	3.31
<b>Variance from Industry Cutoff</b>	-0.64	-0.07	#DIV/0!	-0.04	2.55	2.55	1.71	0.07	2.55	0.17	1.04	0.25	0.23	2.55	-0.46	-0.13
<b>Percent by COB</b>	95.87%	99.30%	#DIV/0!	99.74%	100.00%	100.00%	100.00%	99.21%	100.00%	98.39%	99.99%	99.98%	99.61%	100.00%	99.46%	99.76%
<b>COB Sigma</b>	3.24	3.96	#DIV/0!	4.30	6.00	6.00	6.00	3.91	6.00	3.64	5.31	5.10	4.16	6.00	4.05	4.32

# P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
<b>Total Expected Allocations (Billions)</b>	\$310.070												\$310.070
<b>Allocation \$ Percent</b>	98.49%												98.49%
<b>Allocation \$ Sigma</b>	3.67												3.67
<b>Unallocated Impact (Billions \$)</b>	\$4.695												\$4.695
<b>Total CUSIP Expected</b>	279,519												279,519
<b>CUSIP Allocations %</b>	97.63%												97.63%
<b>CUSIP Allocations Sigma</b>	3.48												3.48
<b>Unallocated Impact (Count)</b>	6,618												6,618

# P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	M&T Bank	Deutsche Bank	Freddie Mac	Fannie Mae	Citibank	BNYM	Amer Stock Trf	Wells Fargo	State Street B&T	Ally Bank	Computer share	Equiniti	HSBC Bank	All Other Agents
<b>Total Expected % of Industry</b>	\$7.484	\$50.308	\$0.002	\$19.864	\$3.646	\$0.189	\$17.510	\$86.521	\$6.866	\$23.680	\$2.498	\$0.869	\$26.335	\$11.175	\$0.313	\$51.409
	2.41%	16.22%	0.00%	6.41%	1.18%	0.06%	5.65%	27.90%	2.21%	7.64%	0.81%	0.28%	8.49%	3.60%	0.10%	16.58%
<b>Allocation %</b>	94.26%	99.03%	0.00%	97.52%	100.00%	100.00%	99.66%	99.28%	98.46%	96.33%	98.49%	100.00%	99.71%	99.77%	95.03%	97.26%
<b>Allocation \$ Sigma</b>	3.08	3.84	#NUM!	3.46	6.00	6.00	4.20	3.95	3.66	3.29	3.67	6.00	4.26	4.33	3.15	3.42
<b>Variance from Industry \$ Sigma</b>	-0.59	0.17	#NUM!	-0.20	2.33	2.33	0.54	0.28	-0.01	-0.38	0.00	2.33	0.59	0.67	-0.52	-0.25
<b>CUSIP Allocations %</b>	95.12%	98.64%	0.00%	96.78%	100.00%	99.96%	99.65%	98.99%	72.04%	98.04%	98.50%	100.00%	91.63%	96.85%	95.83%	94.77%
<b>CUSIP Allocations Sigma</b>	3.16	3.71	#NUM!	3.35	6.00	4.83	4.20	3.82	2.08	3.56	3.67	6.00	2.88	3.36	3.23	3.12
<b>Variance from Industry CUSIP Sigma</b>	-0.33	0.23	#NUM!	-0.13	2.52	1.34	0.71	0.34	-1.40	0.08	0.19	2.52	-0.60	-0.12	-0.25	-0.36