



# ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

June 2021

# Executive Summary

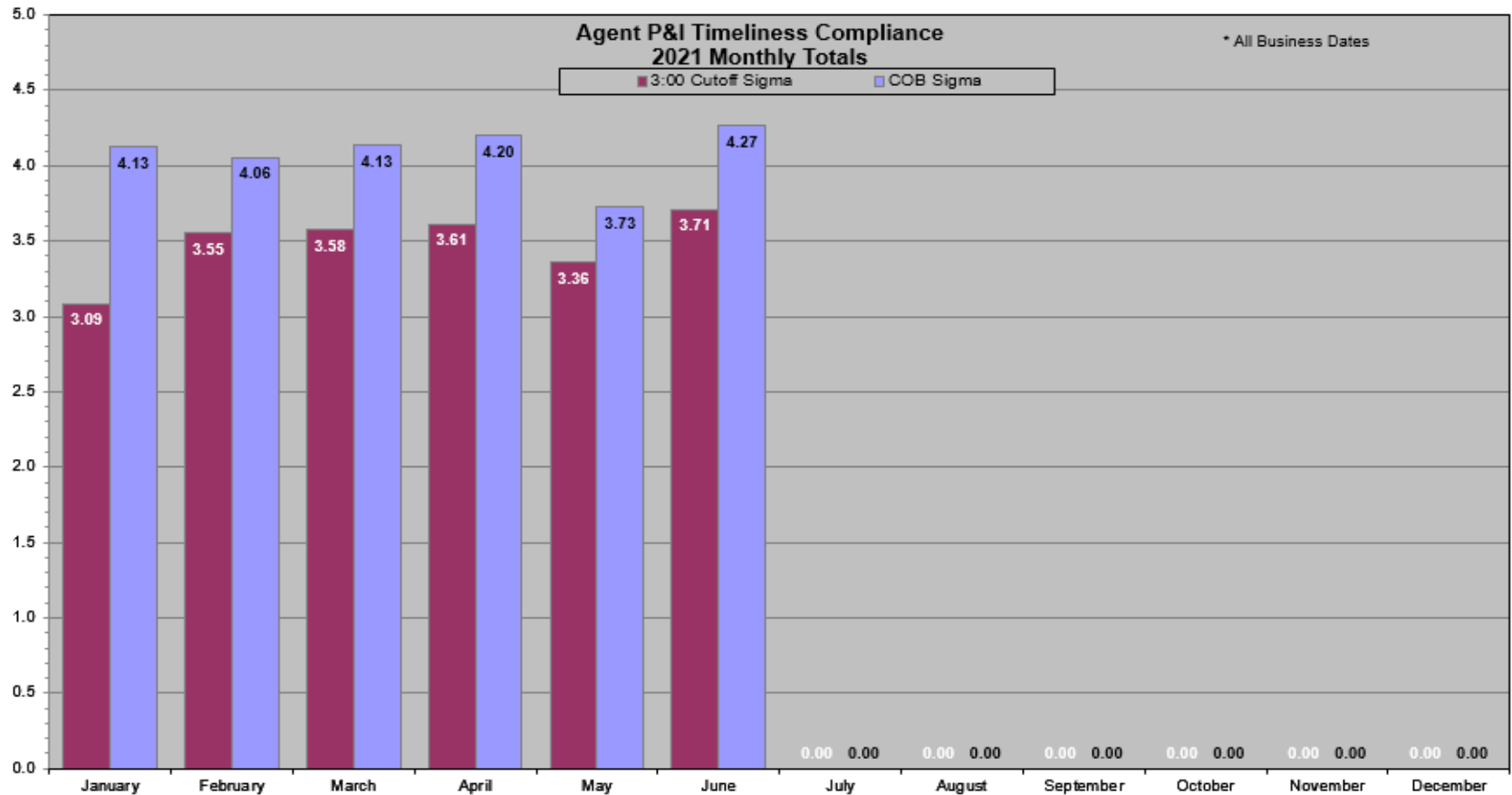
This report highlights the JUNE 2021 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 June 2021 was  $3.71\sigma$  (98.65%). This month's performance is above 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 June 2021 was  $3.97\sigma$  (99.33%). This month's performance is above the target of  $3.83\sigma$  (99.00)%.

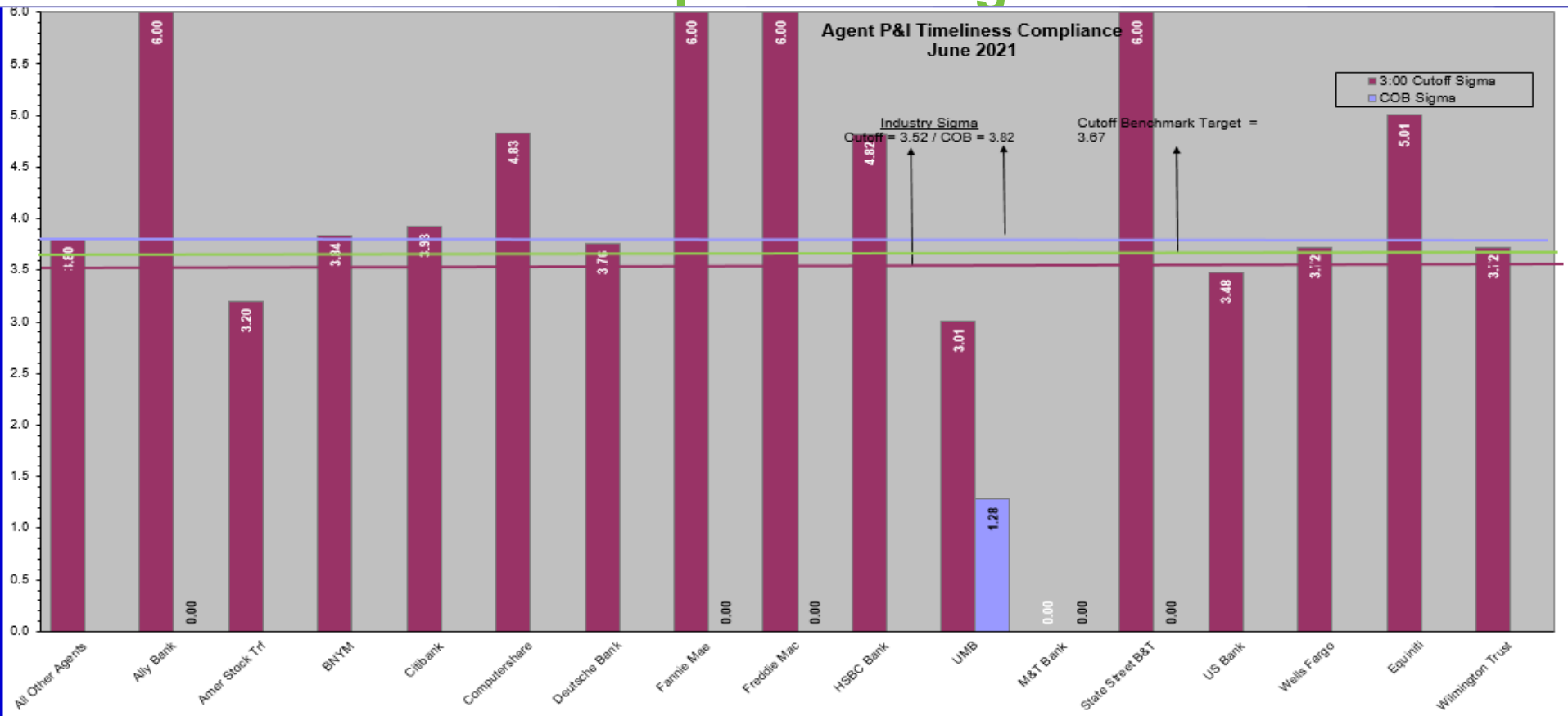
Please visit DTCC's web-site <http://dtcc.com/asset-services/asset-services-performance-metrics.aspx> for more detailed metric definitions and agent trend charts.

# P&I Allocations Monthly Trend



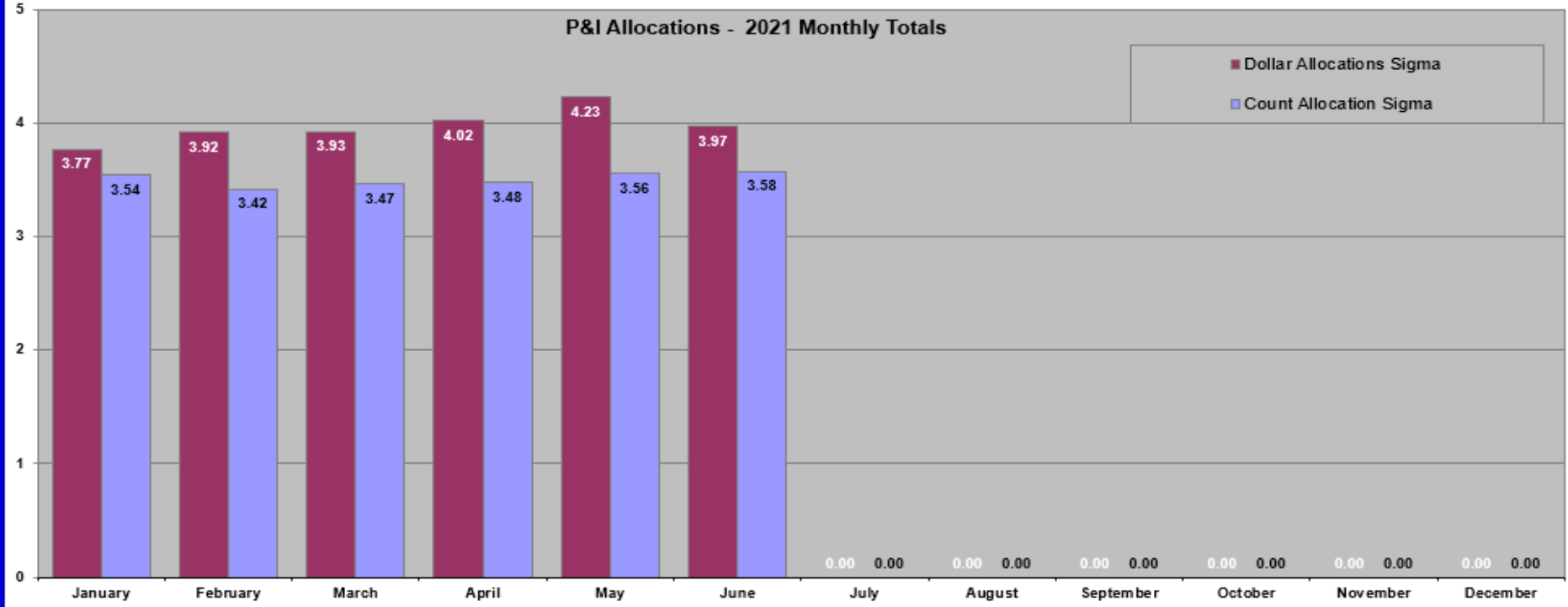
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
<b>Percent by 3:00 Cut-off</b>	94.37%	98.00%	98.10%	98.28%	96.87%	98.65%							97.51%
<b>Cutoff Sigma</b>	3.09	3.55	3.58	3.61	3.36	3.71							3.46
<b>Percent by COB</b>	99.57%	99.47%	99.58%	99.65%	98.71%	99.72%							99.47%
<b>COB Sigma</b>	4.13	4.06	4.13	4.20	3.73	4.27							4.06

# P&I Timeliness Compliance – Agent Performance



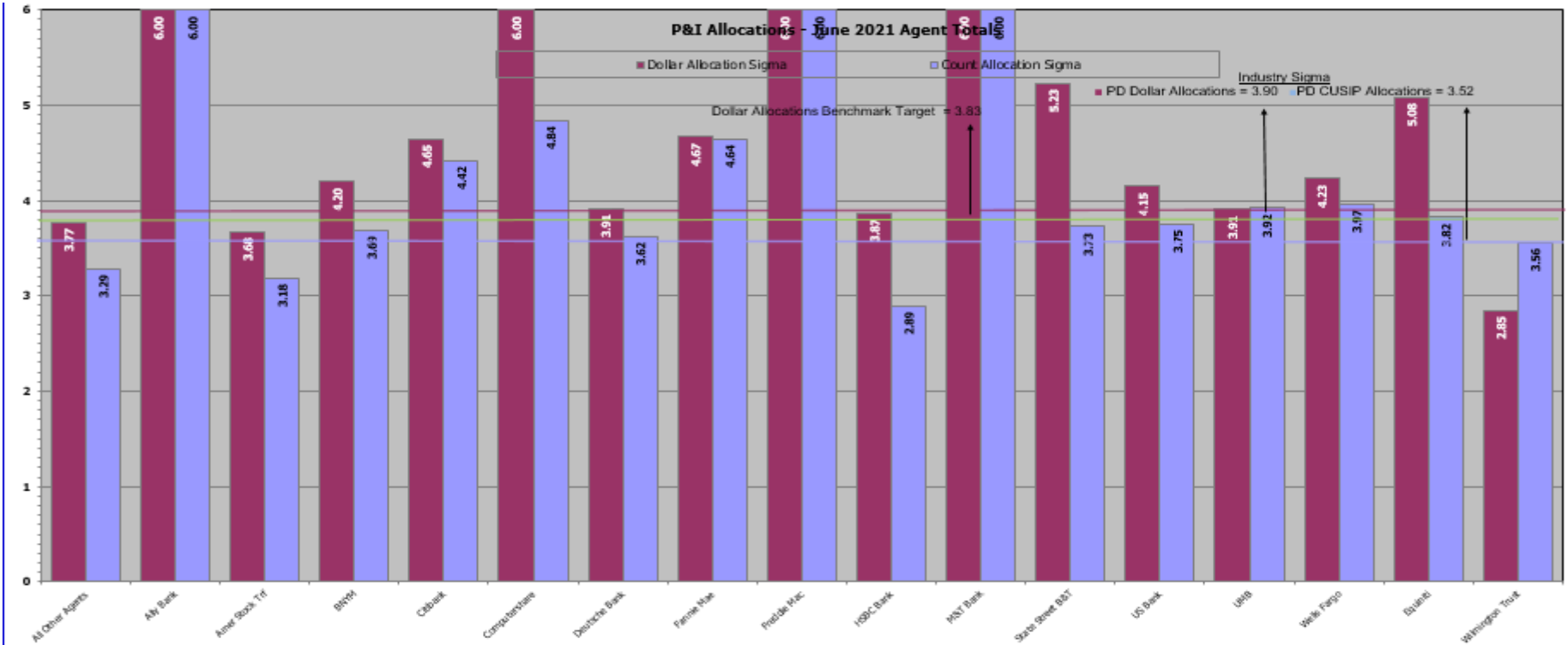
	All Other Agents	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computershare	Deutsche Bank	Fannie Mae	Freddie Mac	HSBC Bank	M&T Bank	State Street B&T	US Bank	Wells Fargo	Equiniti	Wilmington Trust
<b>% of Total Allocations</b>	4.53%	0.00%	1.52%	27.30%	7.06%	14.95%	3.55%	0.07%	0.74%	0.13%	0.00%	3.88%	19.99%	10.73%	3.15%	1.47%
<b>Percent by 3:00 Cutoff</b>	98.92%	100.00%	95.55%	99.03%	99.24%	99.96%	98.82%	100.00%	100.00%	99.95%	#DIV/0!	100.00%	97.60%	98.67%	99.98%	98.69%
<b>Cutoff Sigma</b>	3.80	6.00	3.20	3.84	3.93	4.83	3.76	6.00	6.00	4.82	#DIV/0!	6.00	3.48	3.72	5.01	3.72
<b>Variance from Industry Cutoff</b>	0.04	2.24	-0.56	0.08	0.17	1.07	0.00	2.24	2.24	1.06	#DIV/0!	2.24	-0.28	-0.04	1.24	-0.04
<b>Percent by COB</b>	0.92%	0.00%	0.31%	0.74%	0.68%	0.09%	0.92%	0.00%	0.00%	0.05%	#DIV/0!	0.00%	1.96%	1.62%	0.00%	1.12%
<b>COB Sigma</b>	-0.86	#NUM!	-1.24	-0.94	-0.97	-1.62	-0.86	#NUM!	#NUM!	-1.82	#DIV/0!	#NUM!	-0.56	-0.64	-3.98	-0.78

# 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	\$441.573	\$514.769	\$321.294	\$433.669							\$2326.425
<b>Allocation % Percent</b>	98.84%	99.23%	99.24%	99.42%	99.68%	99.33%							99.30%
<b>Allocation \$ Sigma</b>	3.77	3.92	3.93	4.02	4.23	3.97							3.96
<b>Unallocated Impact (Billions \$)</b>	\$3.611	\$2.327	\$3.363	\$3.005	\$1.015	\$2.903							\$16.226
<b>Total CUSIP Expected</b>	269,786	368,834	312,411	399,572	265,742	355,282							1,971,627
<b>CUSIP Allocations %</b>	97.94%	97.27%	97.53%	97.62%	98.01%	98.12%							97.73%
<b>CUSIP Allocations Sigma</b>	3.54	3.42	3.47	3.48	3.56	3.58							3.50
<b>Unallocated Impact (Count)</b>	5,556	10,067	7,707	9,529	5,288	6,693							44,840

# 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	Equiniti	Wilmington Trust
<b>Total Expected / % of Industry</b>	\$55.859	\$0.465	\$7.292	\$103.505	\$25.315	\$63.276	\$16.592	\$0.289	\$2.841	\$0.582	\$0.021	\$15.379	\$73.216	\$39.932	\$13.148	\$13.343
<b>Allocation %</b>	12.88%	0.11%	1.66%	23.87%	5.84%	14.59%	3.83%	0.07%	0.66%	0.13%	0.00%	3.55%	16.88%	9.21%	3.03%	3.08%
<b>Allocation \$ Sigma</b>	3.77	6.00	3.68	4.20	4.65	6.00	3.91	4.67	6.00	3.87	6.00	5.23	4.15	4.23	5.08	2.85
<b>Variance from Industry \$ Sigma</b>	-0.20	2.03	-0.30	0.22	0.67	2.03	-0.06	0.69	2.03	-0.10	2.03	1.26	0.18	0.26	1.11	-1.13
<b>CUSIP Allocations %</b>	96.30%	100.00%	95.36%	98.56%	99.82%	99.96%	98.32%	99.92%	100.00%	91.76%	100.00%	98.71%	98.78%	99.32%	98.99%	98.03%
<b>CUSIP Allocations Sigma</b>	3.29	6.00	3.18	3.69	4.42	4.84	3.62	4.64	6.00	2.89	6.00	3.73	3.75	3.97	3.82	3.56
<b>Variance from Industry CUSIP Sigma</b>	-0.29	2.42	-0.40	0.11	0.84	1.26	0.05	1.07	2.42	-0.69	2.42	0.15	0.17	0.39	0.25	-0.02