



DTCC Daily Reporting Metrics

Metrics will be published through June 7 (with June 6 processing data.)

Metric	5/20/2024	5/21/2024	5/22/2024	5/23/2024	5/24/2024	5/27/2024	5/28/2024	5/29/2024	5/30/2024	5/31/2024	6/3/2024	6/4/2024	6/5/2024	6/6/2024	6/7/2024
CTM Allocations Rate by 7PM ET (% Volume)	98.31%	98.38%	98.48%	98.60%	98.48%	98.81%	98.79%	99.18%	98.99%	96.25%	98.56%	99.09%	98.71%	99.03%	98.81%
Total Affirmations Rate by 9pm ET (% Volume)	88.84%	88.46%	88.58%	88.76%	89.59%	n/a	92.76%	94.55%	94.66%	91.26%	93.65%	93.89%	94.95%	94.71%	94.89%
ETF Create Redeem Orders - Same Day Settlement (T0) Rate* (% Volume)	-	-	-	-	-	-	0.57%	0.24%	1.32%	0.20%	0.26%	0.69%	0.14%	0.75%	0.38%
UTC Same Day Settlement Trade Rate (% Volume)	0.0027%	0.0031%	0.0026%	0.0025%	0.0038%	n/a	0.0059%	0.0089%	0.0119%	0.0062%	0.0067%	0.0103%	0.0083%	0.0051%	0.0081%
CNS Fails Rate ¹ (% Value)	1.94%	2.46%	2.38%	1.75%	1.92%	n/a	1.86%	1.90%	2.71%	2.24%	1.71%	2.31%	2.36%	2.16%	3.03%
DTC Non-CNS Fails (Matched) Rate ² (% Value)	3.29%	3.01%	3.74%	3.46%	3.25%	n/a	3.26%	2.92%	3.51%	3.65%	2.72%	3.38%	3.29%	3.14%	3.80%

*Will be provided Post T1

¹ **CNS fails rate** is the percentage of either Long Positions or Short Positions that did not settle on Settlement Date. (CNS short positions represent securities owed by Members to NSCC. CNS long positions represent securities NSCC owes Members.) Historical average in a T+2 environment: 2-4%.

² **DTC non-CNS fails** is the percentage of deliver orders that are submitted to DTC for settlement but did not settle by end of day. They do not settle in CNS. Historical average in a T+2 environment: 3-5%.