ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

August 2022

Executive Summary

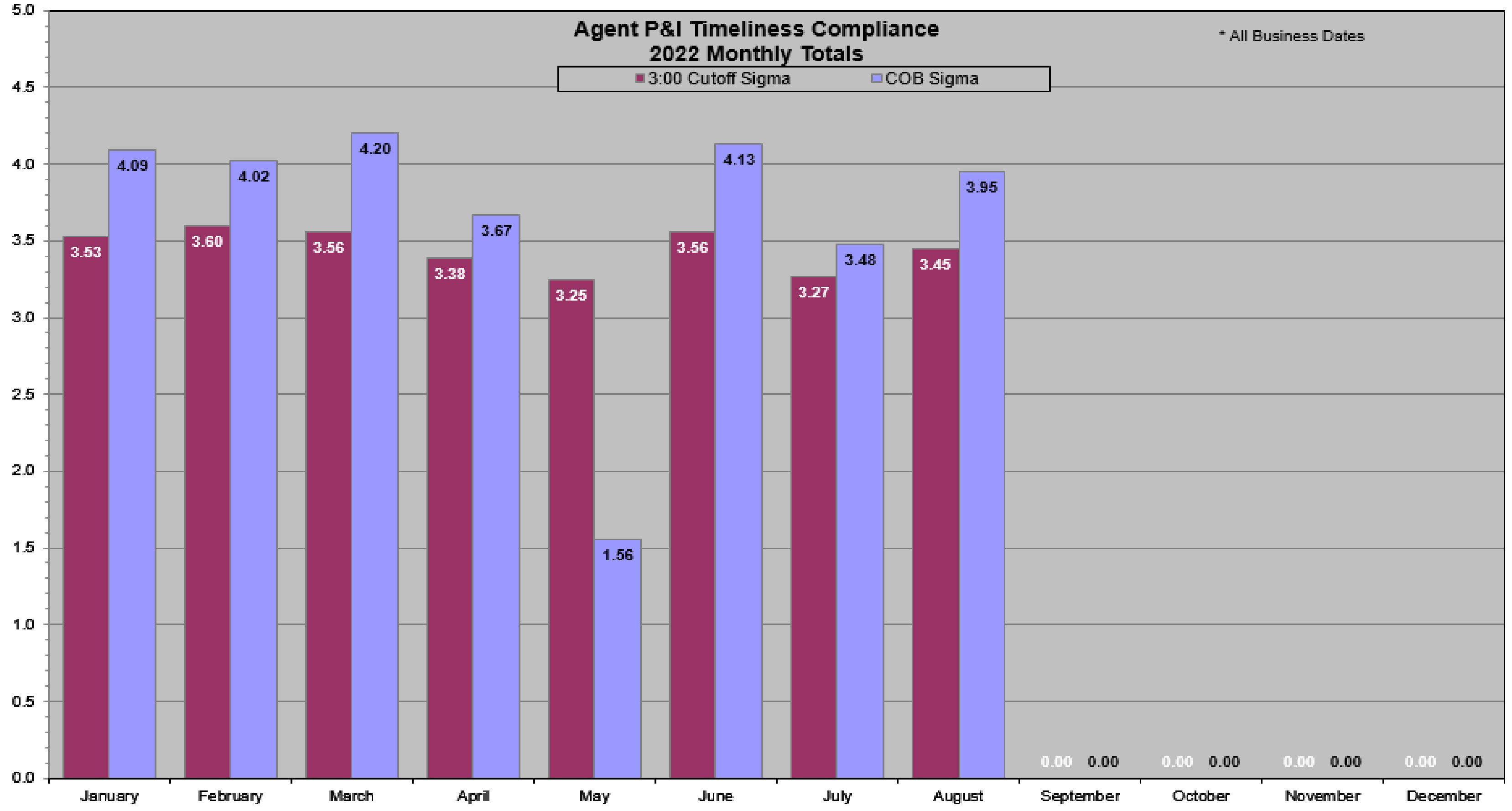
This report highlights the August 2022 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 August 2022 was 3.45σ (97.46%). 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 August 2022 was 3.75σ (98.77%). This month's performance is below the target of 3.83σ (99.00%).

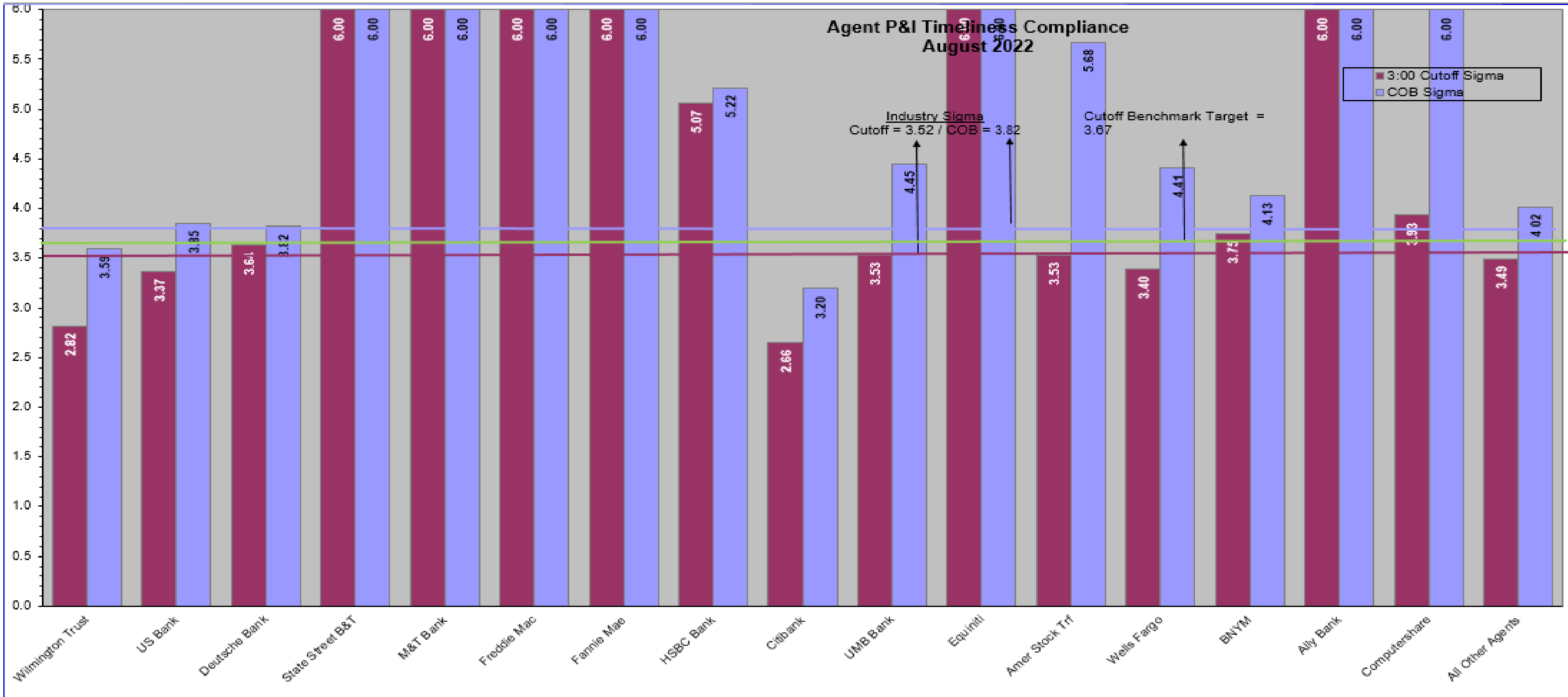
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



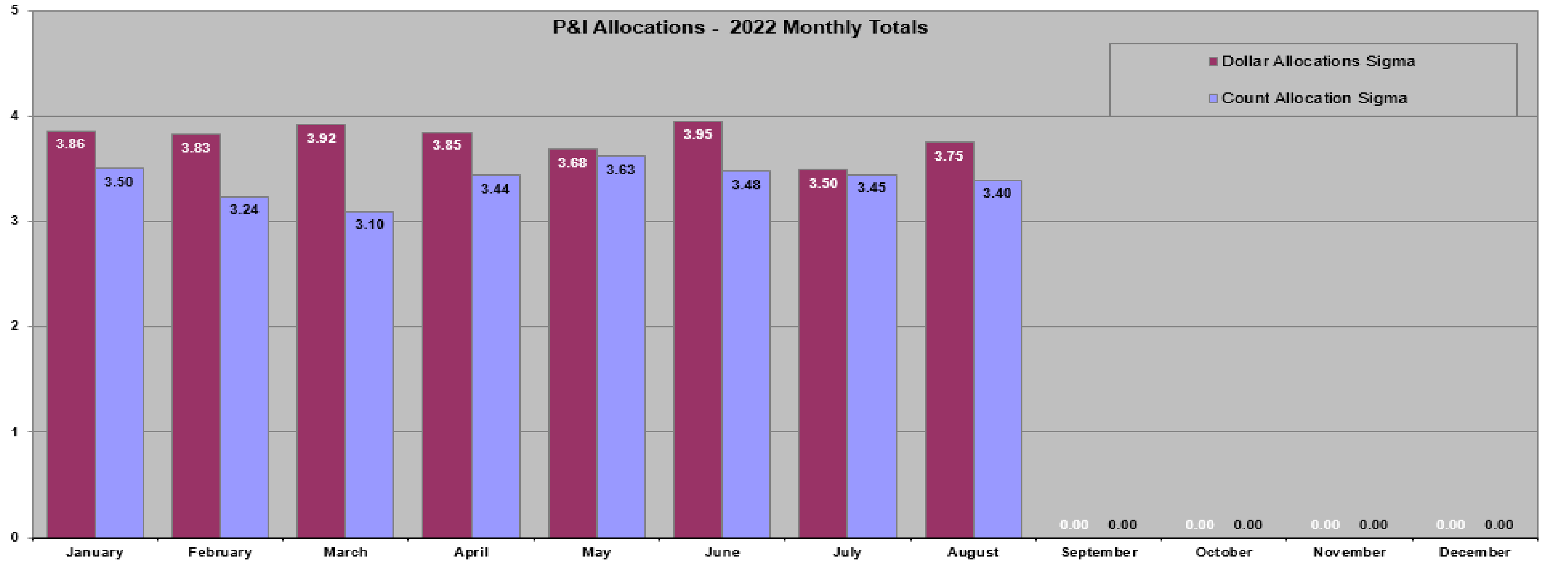
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.89%	98.19%	98.04%	97.02%	95.98%	98.04%	96.14%	97.46%					97.38%
Cutoff Sigma	3.53	3.60	3.56	3.38	3.25	3.56	3.27	3.45					3.44
Percent by COB	99.52%	99.42%	99.65%	98.49%	52.29%	99.57%	97.61%	99.29%					93.18%
COB Sigma	4.09	4.02	4.20	3.67	1.56	4.13	3.48	3.95					2.99

P&I Timeliness Compliance – Agent Performance



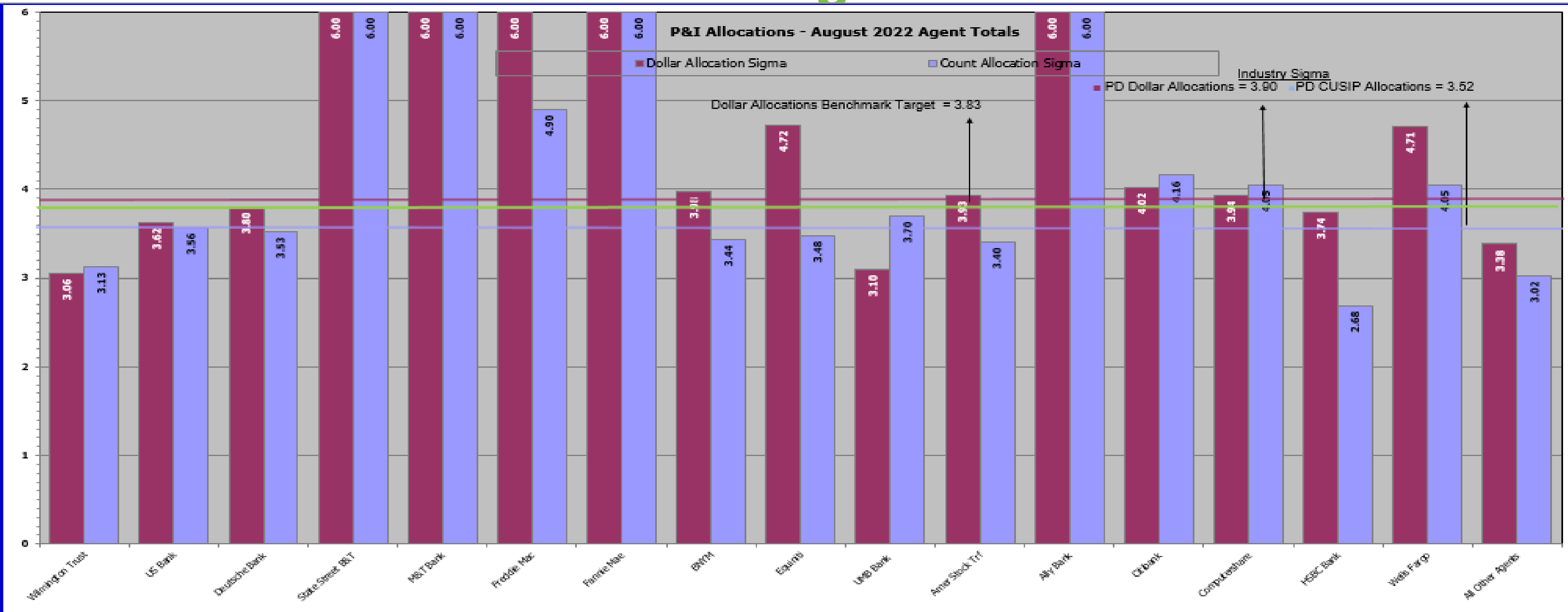
	Wilmington Trust	US Bank	Deutsche Bank	State Street	M&T Bank	Freddie Mac	Fannie Mae	HSBC Bank	Citibank	Equiniti	Amer Stock Trf	Wells Fargo	BNYM	Ally Bank	Computers hare	All Other Agents
% of Total Allocations	2.93%	17.47%	6.87%	0.86%	0.00%	1.75%	0.09%	0.75%	5.24%	4.12%	2.38%	8.44%	25.79%	0.17%	11.37%	11.11%
Percent by 3:00 Cut-off	90.62%	96.91%	98.37%	100.00%	100.00%	100.00%	100.00%	99.98%	87.62%	100.00%	97.88%	97.10%	98.77%	100.00%	99.25%	97.68%
Cutoff Sigma	2.82	3.37	3.64	6.00	6.00	6.00	6.00	5.07	2.66	6.00	3.53	3.40	3.75	6.00	3.93	3.49
Variance from Industry Cutoff	-0.63	-0.08	0.18	2.55	2.55	2.55	2.55	1.61	-0.80	2.55	0.08	-0.06	0.29	2.55	0.48	0.04
Percent by COB	98.18%	99.07%	98.98%	100.00%	100.00%	100.00%	100.00%	99.99%	95.50%	100.00%	100.00%	99.82%	99.57%	100.00%	100.00%	99.41%
COB Sigma	3.59	3.85	3.82	6.00	6.00	6.00	6.00	5.22	3.20	6.00	5.68	4.41	4.13	6.00	6.00	4.02

P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Total Expected Allocations (Billions)	$323.177	$297.874	$355.959	$280.752	$320.382	$371.917	$165.222	$282.389					$2397.672
Allocation $ Percent	99.09%	99.00%	99.22%	99.06%	98.55%	99.29%	97.70%	98.77%					98.92%
Allocation $ Sigma	3.86	3.83	3.92	3.85	3.68	3.95	3.50	3.75					3.80
Unallocated Impact (Billions $)	$2.929	$2.982	$2.764	$2.648	$4.659	$2.647	$3.795	$3.466					$25.890
Total CUSIP Expected	278,521	378,196	314,798	268,591	270,832	357,034	281,107	378,749					2,527,828
CUSIP Allocations %	97.73%	95.90%	94.50%	97.39%	98.32%	97.61%	97.42%	97.10%					96.94%
CUSIP Allocations Sigma	3.50	3.24	3.10	3.44	3.63	3.48	3.45	3.40					3.37
Unallocated Impact (Count)	6,315	15,514	17,313	6,999	4,539	8,548	7,252	10,967					77,447

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	State Street B&T	M&T Bank	Freddie Mac	Fannie Mae	BNYM	Equiniti	Amer Stock Trf	Ally Bank	Citibank	Computer share	HSBC Bank	Wells Fargo	All Other Agents
Total Expected / % of Industry	$7.621 2.70%	$49.034 17.36%	$19.277 6.83%	$2.855 1.01%	$0.001 0.00%	$4.821 1.71%	$0.257 0.09%	$73.833 26.15%	$11.825 4.19%	$6.800 2.41%	$0.569 0.20%	$13.983 4.95%	$32.576 11.54%	$0.458 0.16%	$22.971 8.13%	$34.502 12.22%
Allocation $ Percent	94.03%	98.30%	98.94%	100.00%	100.00%	100.00%	100.00%	99.34%	99.94%	99.25%	100.00%	99.41%	99.26%	98.74%	99.93%	97.02%
Allocation $ Sigma	3.06	3.62	3.80	6.00	6.00	6.00	6.00	3.98	4.72	3.93	6.00	4.02	3.94	3.74	4.71	3.38
Variance from Industry $ Sigma	-0.69	-0.13	0.06	2.25	2.25	2.25	2.25	0.23	0.97	0.19	2.25	0.27	0.19	-0.01	0.96	-0.36
CUSIP Allocations %	94.83%	98.04%	97.86%	100.00%	100.00%	99.97%	100.00%	97.39%	97.64%	97.14%	100.00%	99.61%	99.47%	88.16%	99.47%	93.63%
CUSIP Allocations Sigma	3.13	3.56	3.53	6.00	6.00	4.90	6.00	3.44	3.48	3.40	6.00	4.16	4.05	2.68	4.05	3.02
Variance from Industry CUSIP Sigma	-0.27	0.17	0.13	2.60	2.60	1.51	2.60	0.04	0.09	0.01	2.60	0.76	0.66	-0.71	0.66	-0.37