



# ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

May 2022

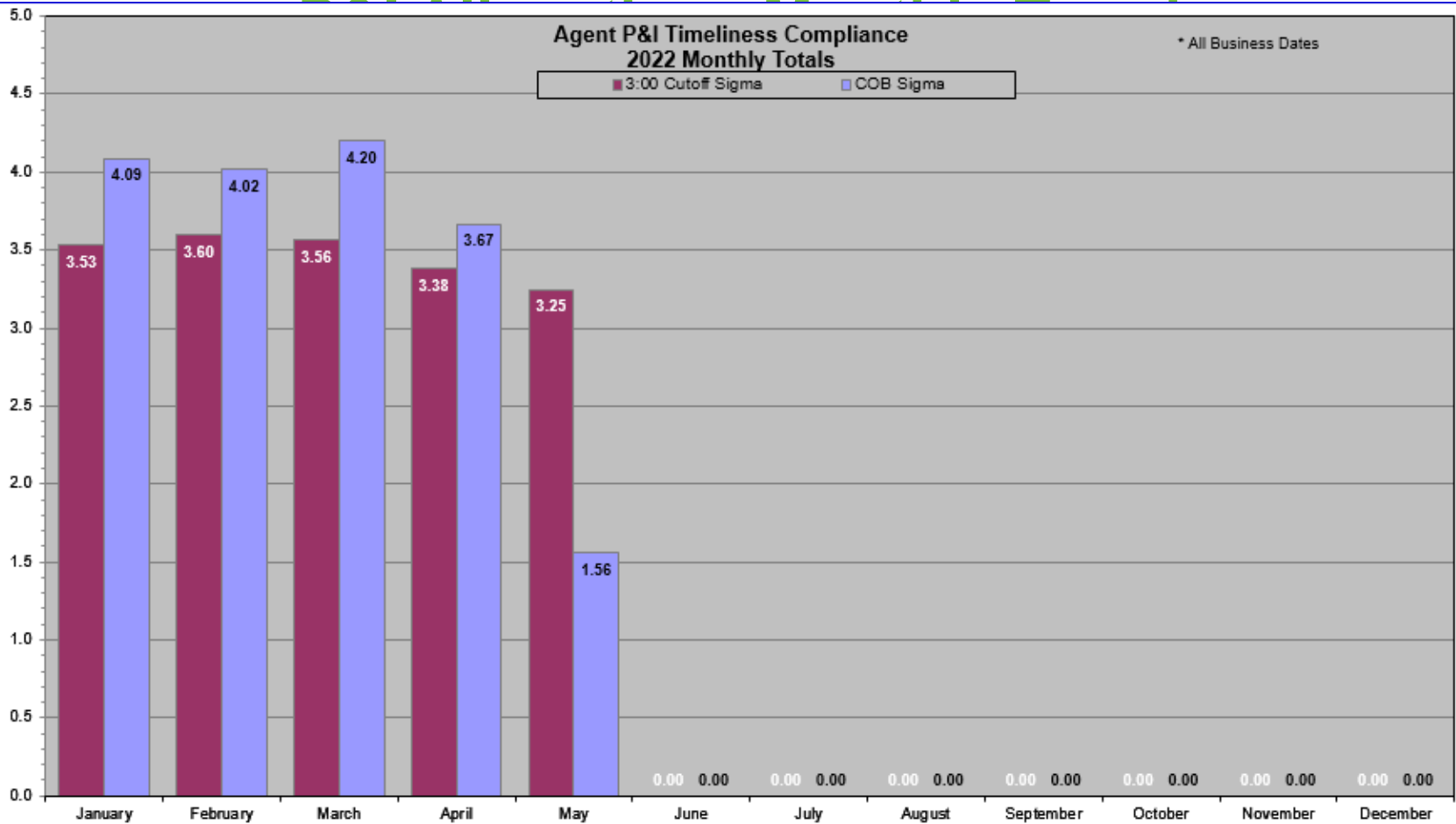
# Executive Summary

This report highlights the May 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 May 2022 was  $3.25\sigma$  (95.98%). This month's performance is below the target of  $3.67\sigma$  (98.50)%.

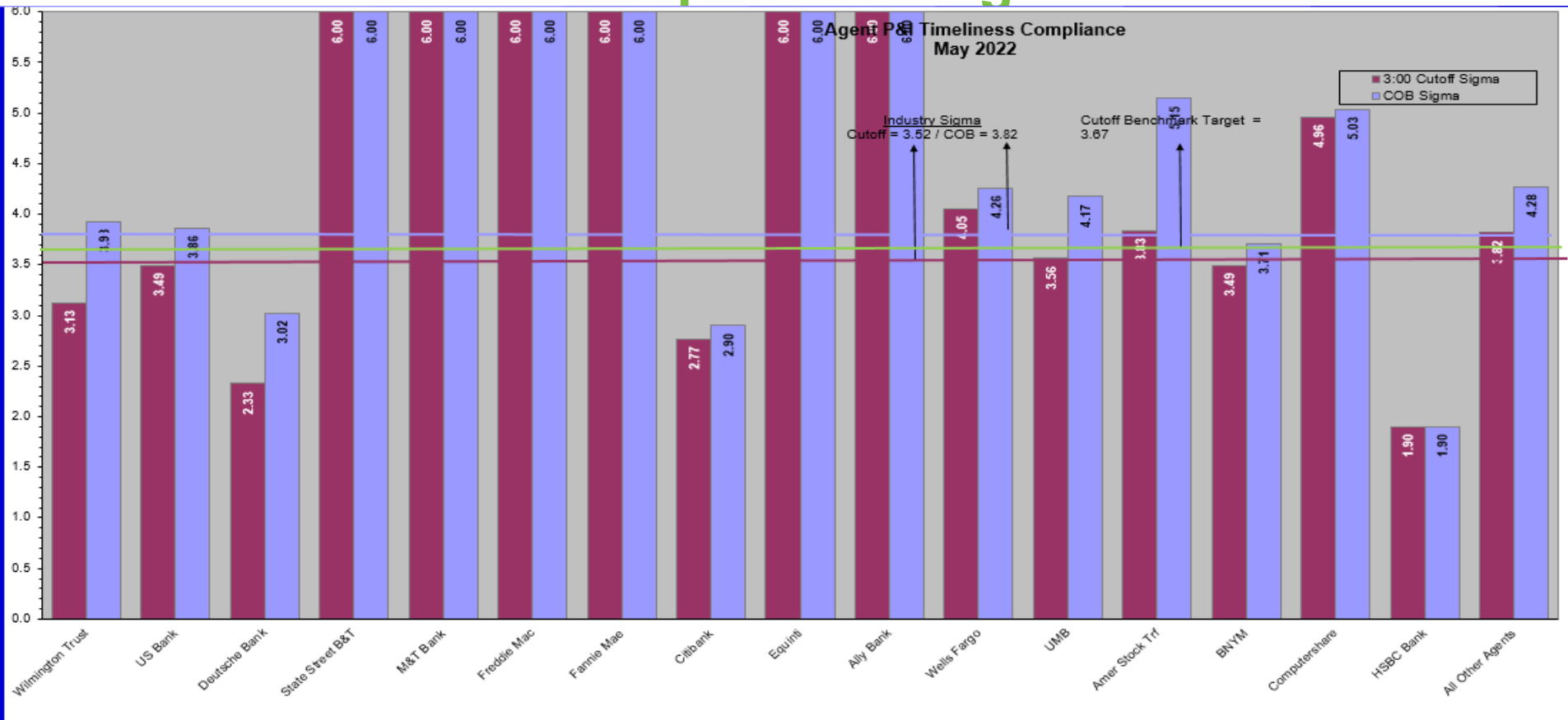
Principal and Interest allocations on payable date - percentage of allocated dollars and CUSIPS, relative to the total expected dollars and CUSIPs allocated. The Agent sigma performance for May 2022 was  $3.68\sigma$  (98.55%). This month's performance is below the target of  $3.83\sigma$  (99.00%).

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.



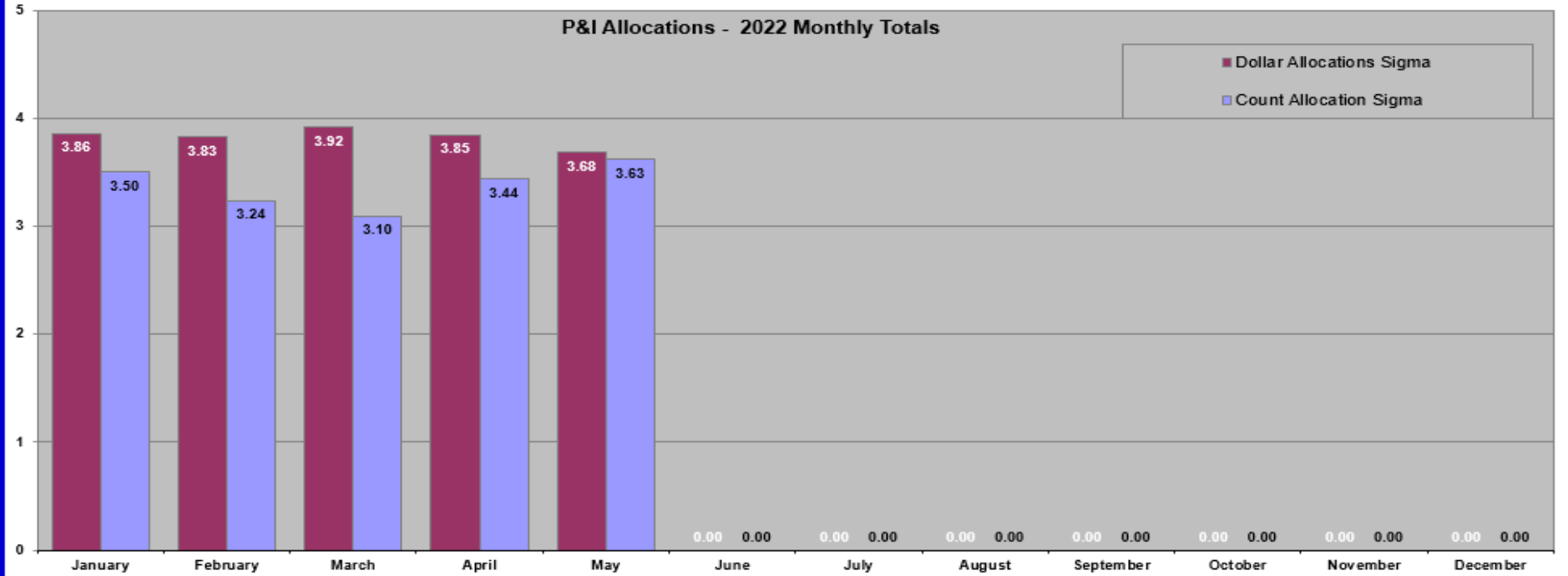
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.89%	98.19%	98.04%	97.02%	95.98%								97.44%
Cutoff Sigma	3.53	3.60	3.56	3.38	3.25								3.45
Percent by COB	99.52%	99.42%	99.65%	98.49%	52.29%								89.78%
COB Sigma	4.09	4.02	4.20	3.67	1.56								2.77

# P&I Timeliness Compliance – Agent Performance



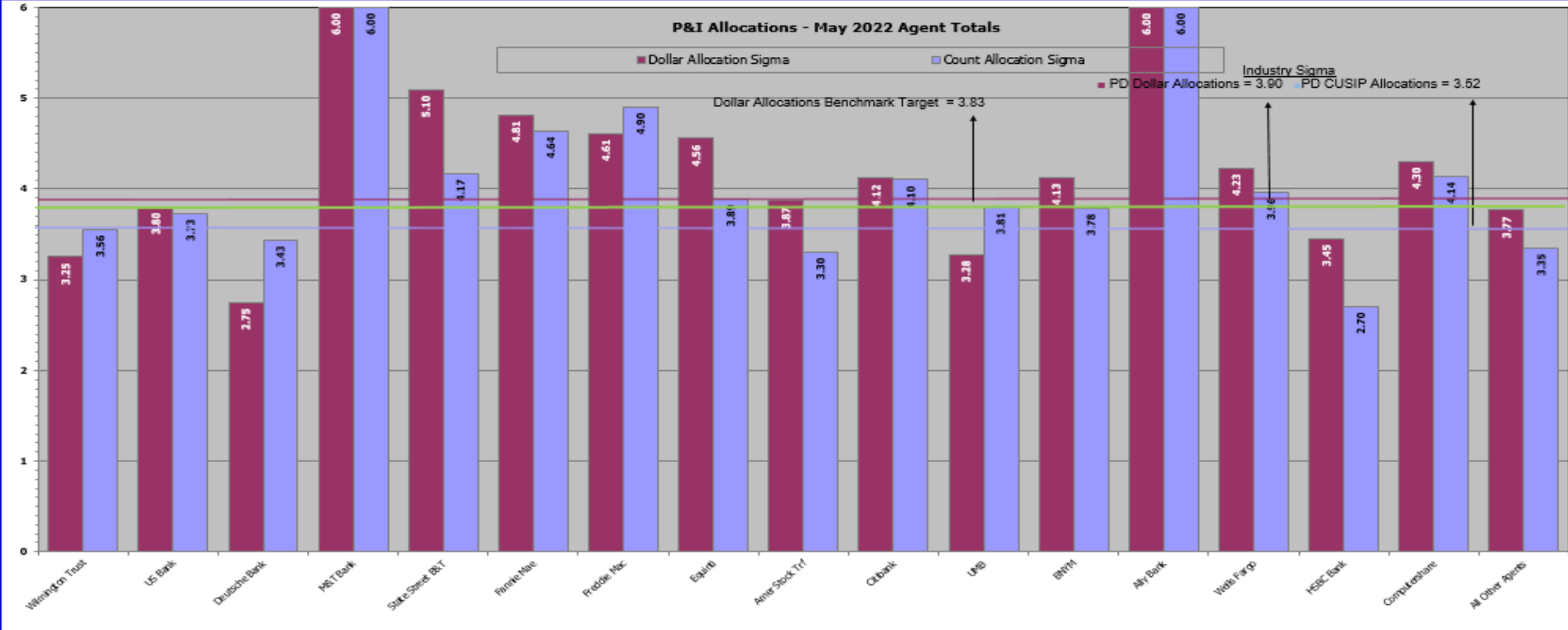
	Wilmington Trust	US Bank	Deutsche Bank	State Street	M&T Bank	Freddie Mac	Fannie Mae	Citibank	Equinti	Ally Bank	Wells Fargo	Amer Stock Trf	BNYM	Computershare	HSBC Bank	All Other Agents
<b>% of Total Allocations</b>	3.36%	14.19%	7.76%	0.61%	0.00%	1.07%	0.08%	6.56%	4.29%	0.02%	9.14%	1.95%	31.41%	9.59%	1.08%	7.84%
<b>Percent by 3:00 Cutoff</b>	94.81%	97.69%	79.64%	100.00%	100.00%	100.00%	100.00%	89.78%	100.00%	100.00%	99.46%	99.02%	97.69%	99.97%	65.65%	98.98%
<b>Cutoff Sigma</b>	3.13	3.49	2.33	6.00	6.00	6.00	6.00	2.77	6.00	6.00	4.05	3.83	3.49	4.96	1.90	3.82
<b>Variance from Industry Cutoff</b>	-0.12	0.25	-0.92	2.75	2.75	2.75	2.75	-0.48	2.75	2.75	0.80	0.59	0.25	1.71	-1.35	0.57
<b>Percent by COB</b>	99.25%	99.09%	93.56%	100.00%	100.00%	100.00%	100.00%	91.94%	100.00%	100.00%	99.71%	99.99%	98.64%	99.98%	65.70%	99.72%
<b>COB Sigma</b>	3.93	3.86	3.02	6.00	6.00	6.00	6.00	2.90	6.00	6.00	4.26	5.15	3.71	5.03	1.90	4.28

# P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
<b>Total Expected Allocations (Billions)</b>	\$323.177	\$297.874	\$355.959	\$280.752	\$320.382								\$1578.144
<b>Allocation \$ Percent</b>	99.09%	99.00%	99.22%	99.06%	98.55%								98.99%
<b>Allocation \$ Sigma</b>	3.86	3.83	3.92	3.85	3.68								3.82
<b>Unallocated Impact (Billions \$)</b>	\$2.929	\$2.982	\$2.764	\$2.648	\$4.659								\$15.981
<b>Total CUSIP Expected</b>	278,521	378,196	314,798	268,591	270,832								1,510,938
<b>CUSIP Allocations %</b>	97.73%	95.90%	94.50%	97.39%	98.32%								96.65%
<b>CUSIP Allocations Sigma</b>	3.50	3.24	3.10	3.44	3.63								3.33
<b>Unallocated Impact (Count)</b>	6,315	15,514	17,313	6,999	4,539								50,680

# P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	M&T Bank	State Street B&T	Fannie Mae	Freddie Mac	Equinti	Amer Stock Trf	Citibank	BNYM	Ally Bank	Wells Fargo	HSBC Bank	Computer share	All Other Agents
<b>Total Expected % of Industry</b>	\$11.548	\$45.359	\$23.500	\$0.026	\$1.978	\$0.268	\$3.029	\$14.049	\$6.335	\$19.595	\$102.704	\$0.090	\$28.704	\$1.152	\$31.416	\$28.798
	3.60%	14.16%	7.34%	0.01%	0.62%	0.08%	0.95%	4.39%	1.98%	6.12%	32.06%	0.03%	8.96%	0.36%	9.81%	8.99%
<b>Allocation %</b>	96.01%	98.92%	89.37%	100.00%	99.98%	99.95%	99.91%	99.89%	99.11%	99.56%	99.57%	100.00%	99.68%	97.42%	99.75%	98.82%
<b>Allocation Sigma</b>	3.25	3.80	2.75	6.00	5.10	4.81	4.61	4.56	3.87	4.12	4.13	6.00	4.23	3.45	4.30	3.77
<b>Variance from Industry Sigma</b>	-0.43	0.12	-0.94	2.32	1.42	1.13	0.92	0.87	0.19	0.43	0.44	2.32	0.55	-0.24	0.62	0.08
<b>CUSIP Allocations %</b>	98.01%	98.73%	97.33%	100.00%	99.62%	99.91%	99.97%	99.16%	96.42%	99.54%	98.88%	100.00%	99.31%	88.59%	99.58%	96.80%
<b>CUSIP Allocations</b>	3.56	3.73	3.43	6.00	4.17	4.64	4.90	3.89	3.30	4.10	3.78	6.00	3.96	2.70	4.14	3.35
<b>Variance from Industry CUSIP Sigma</b>	-0.07	0.11	-0.19	2.37	0.55	1.01	1.27	0.27	-0.32	0.48	0.16	2.37	0.34	-0.92	0.51	-0.27