



# ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

November 2021

# Executive Summary

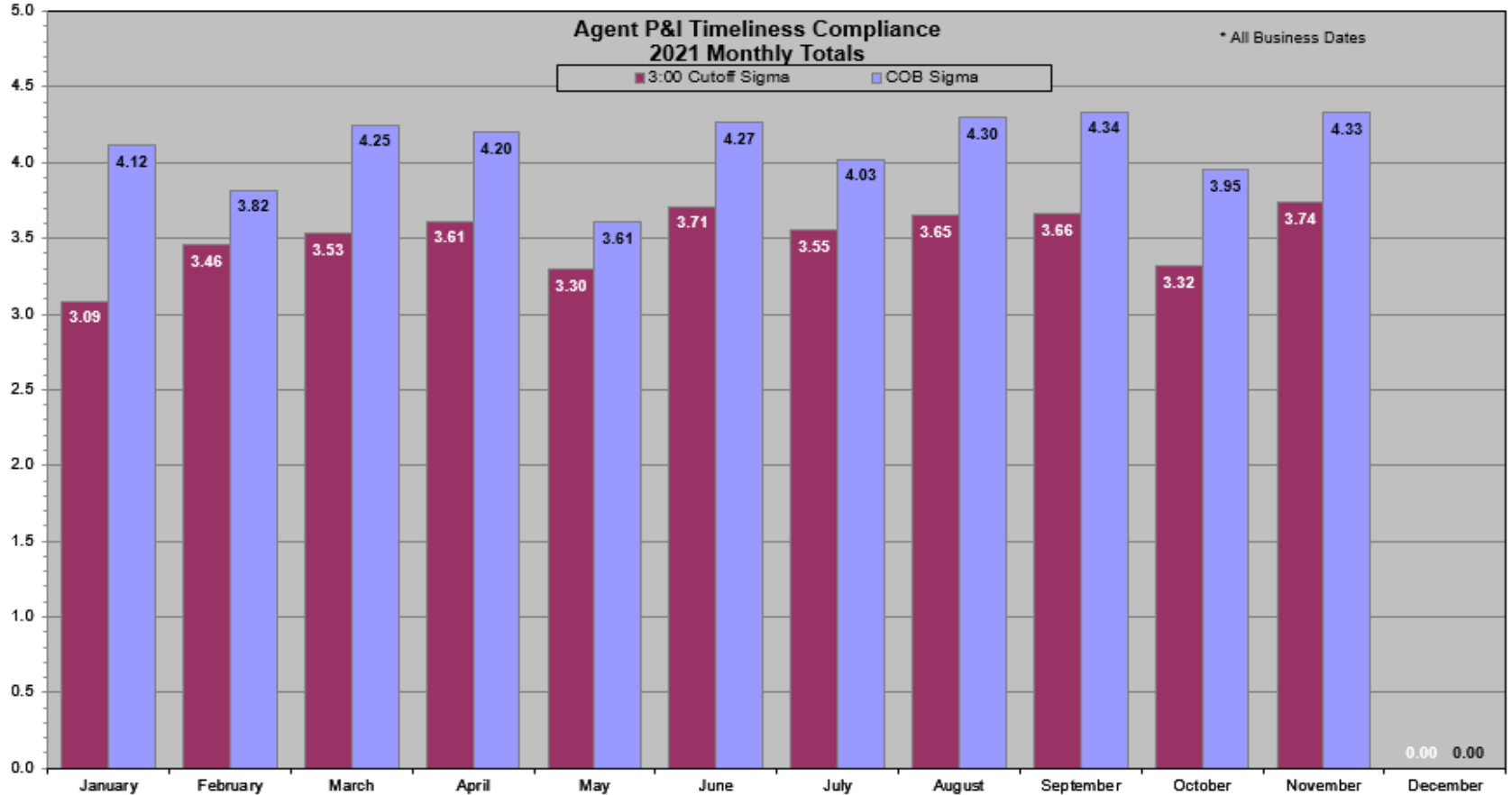
This report highlights the November 2021 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 November 2021 was  $3.74\sigma$  (98.74%). 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 November 2021 was  $4.22\sigma$  (99.67%). This month's performance is above the target of  $3.83\sigma$  (99.00%).

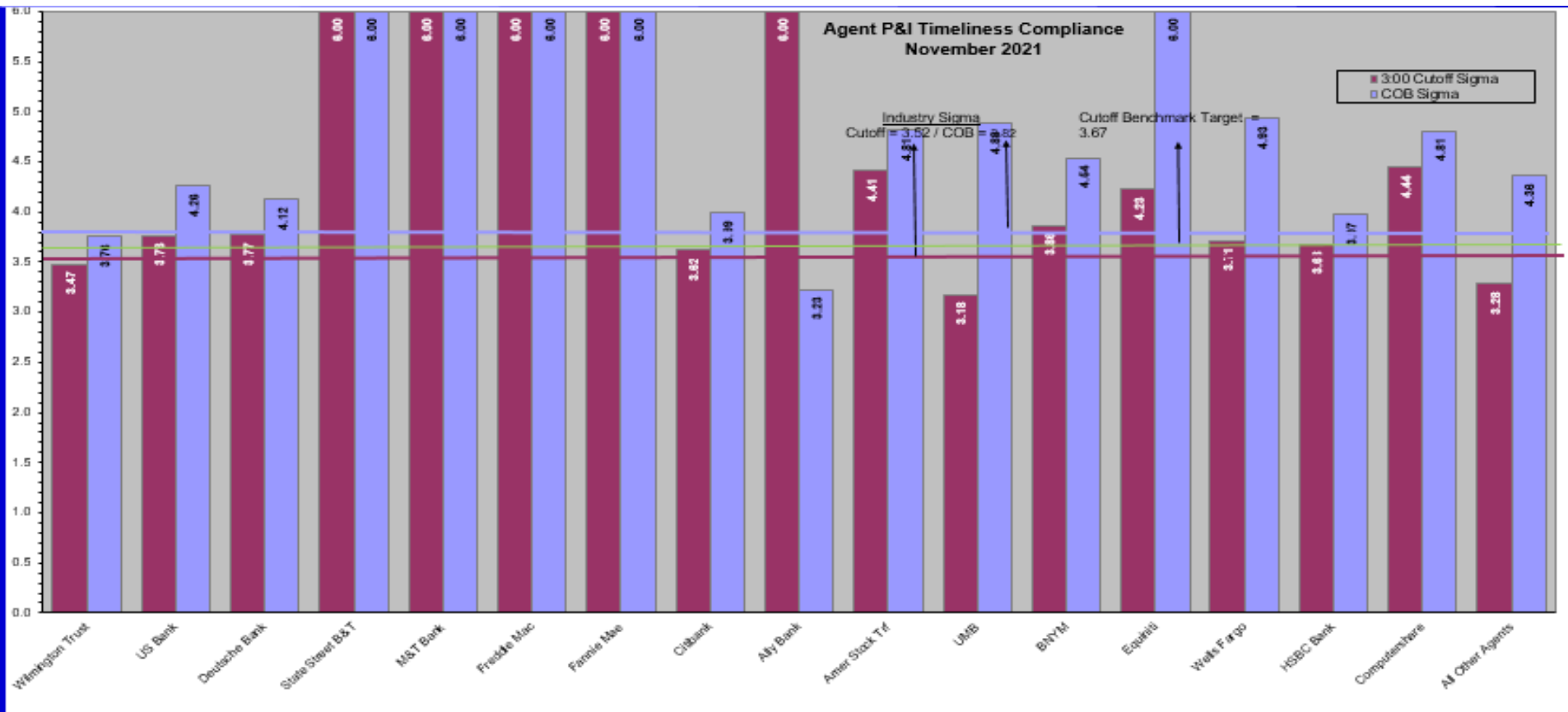
Please visit DTCC's web-site <http://dtcc.com/asset-services/asset-services-performance-metrics.aspx> for more detailed metric definitions and agent trend charts.

# P&I Allocations Monthly Trend



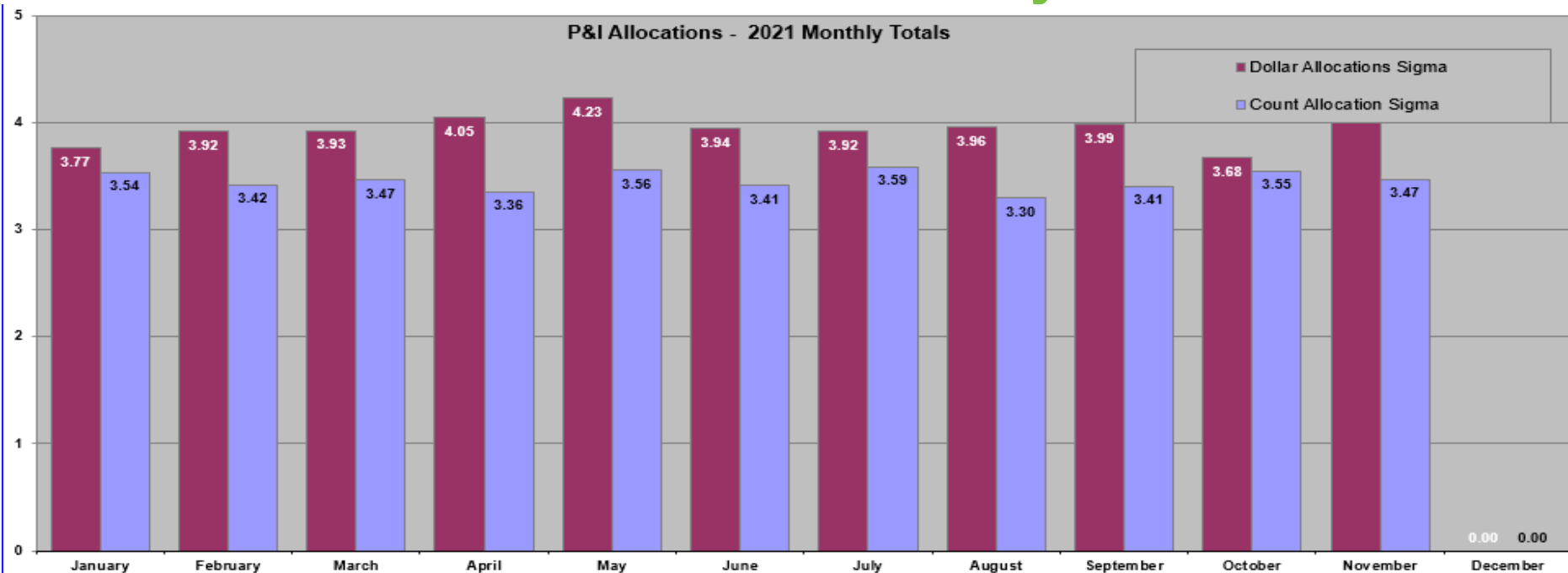
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
<b>Percent by 3:00 Cut-off</b>	94.36%	97.50%	97.88%	98.27%	96.40%	98.65%	97.99%	98.44%	98.48%	96.53%	98.74%		97.64%
<b>Cutoff Sigma</b>	3.09	3.46	3.53	3.61	3.30	3.71	3.55	3.65	3.66	3.32	3.74		3.48
<b>Percent by COB</b>	99.56%	98.98%	99.70%	99.65%	98.24%	99.72%	99.42%	99.74%	99.77%	99.29%	99.77%		99.46%
<b>COB Sigma</b>	4.12	3.82	4.25	4.20	3.61	4.27	4.03	4.30	4.34	3.95	4.33		4.05

# P&I Timeliness Compliance – Agent Performance



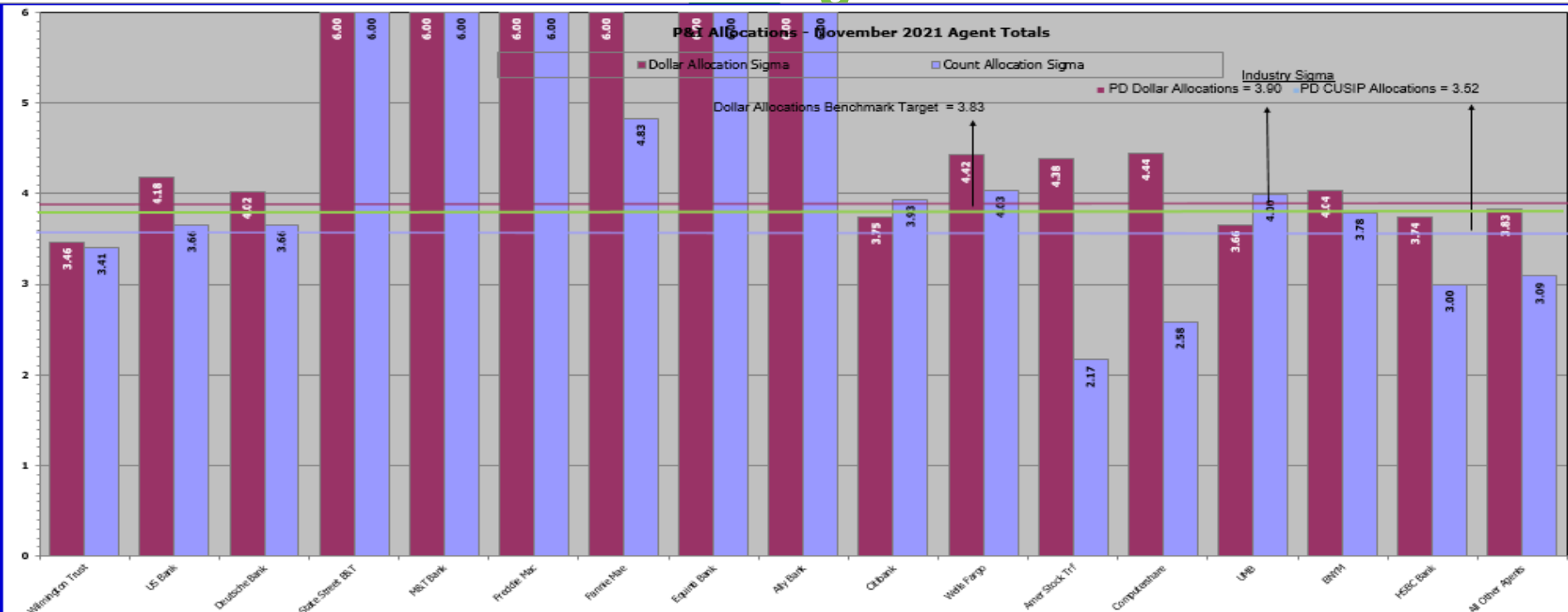
	Wilmington Trust	US Bank	Deutsche Bank	State Street	M&T Bank	Freddie Mac	Fannie Mae	Citibank	Ally Bank	AmeriStock Trf	BNYM	Equiniti	Wells Fargo	HSBC Bank	ComputerShare	All Other Agents
<b>% of Total Allocations</b>	2.80%	22.70%	5.38%	0.49%	0.00%	1.31%	0.09%	6.88%	0.07%	2.27%	24.54%	3.49%	10.30%	1.09%	9.72%	8.50%
<b>Percent by 3:00 Cut-off</b>	97.58%	98.81%	98.83%	100.00%	100.00%	100.00%	100.00%	98.29%	100.00%	99.82%	99.10%	99.68%	98.66%	98.52%	99.84%	96.25%
<b>Cutoff Sigma</b>	3.47	3.76	3.77	6.00	6.00	6.00	6.00	3.62	6.00	4.41	3.86	4.23	3.71	3.68	4.44	3.28
<b>Variance from Industry Cutoff</b>	-0.26	0.02	0.03	2.26	2.26	2.26	2.26	-0.12	2.26	0.67	0.13	0.49	-0.02	-0.06	0.71	-0.46
<b>Percent by COB</b>	98.81%	99.71%	99.56%	100.00%	100.00%	100.00%	100.00%	99.36%	95.80%	99.95%	99.88%	100.00%	99.97%	99.33%	99.95%	99.79%
<b>COB Sigma</b>	3.76	4.26	4.12	6.00	6.00	6.00	6.00	3.99	3.23	4.81	4.54	6.00	4.93	3.97	4.81	4.36

# P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
<b>Total Expected Allocations (Billions)</b>	\$309.143	\$303.995	\$441.573	\$370.098	\$321.294	\$433.764	\$338.639	\$330.064	\$382.770	\$319.592	\$318.106		\$3869.040
<b>Allocation % Percent</b>	98.83%	99.23%	99.24%	99.46%	99.68%	99.27%	99.22%	99.30%	99.36%	98.52%	99.67%		99.26%
<b>Allocation \$ Sigma</b>	3.77	3.92	3.93	4.05	4.23	3.94	3.92	3.96	3.99	3.68	4.22		3.94
<b>Unallocated Impact (Billions \$)</b>	\$3.617	\$2.333	\$3.363	\$1.984	\$1.015	\$3.168	\$2.647	\$2.297	\$2.464	\$4.721	\$1.051		\$28.662
<b>Total CUSIP Expected</b>	269,458	368,833	312,411	268,210	265,742	358,574	279,648	375,575	312,049	263,211	269,730		3,343,441
<b>CUSIP Allocations %</b>	97.93%	97.26%	97.53%	96.83%	98.01%	97.20%	98.17%	96.39%	97.17%	97.99%	97.58%		97.41%
<b>CUSIP Allocations Sigma</b>	3.54	3.42	3.47	3.36	3.56	3.41	3.59	3.30	3.41	3.55	3.47		3.45
<b>Unallocated Impact (Count)</b>	5,576	10,090	7,707	8,506	5,288	10,033	5,115	13,571	8,817	5,285	6,521		86,509

# P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	State Street B&T	M&T Bank	Freddie Mac	Fannie Mae	Equinti Bank	Allly Bank	Citibank	Wells Fargo	Amer Stock Trf	Computer share	BNYM	HSBC Bank	All Other Agents
<b>Total Expected % of Industry</b>	<b>\$8.284</b>	<b>\$69.802</b>	<b>\$16.698</b>	<b>\$1.545</b>	<b>\$0.007</b>	<b>\$3.887</b>	<b>\$0.274</b>	<b>\$11.149</b>	<b>\$0.005</b>	<b>\$21.599</b>	<b>\$31.906</b>	<b>\$7.176</b>	<b>\$30.955</b>	<b>\$82.340</b>	<b>\$1.272</b>	<b>\$31.054</b>
	2.60%	21.90%	5.24%	0.48%	0.00%	1.22%	0.09%	3.50%	0.00%	6.78%	10.01%	2.25%	9.71%	25.83%	0.40%	9.74%
<b>Allocation %</b>	97.52%	99.63%	99.42%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	98.76%	99.83%	99.80%	99.84%	99.44%	98.74%	99.02%
<b>Allocation Sigma</b>	3.46	4.18	4.02	6.00	6.00	6.00	6.00	6.00	6.00	3.75	4.42	4.38	4.44	4.04	3.74	3.83
<b>Variance from Industry Sigma</b>	-0.58	0.14	-0.02	1.95	1.95	1.95	1.95	1.95	1.95	-0.30	0.38	0.33	0.40	-0.01	-0.31	-0.21
<b>CUSIP Allocations %</b>	97.21%	98.45%	98.46%	100.00%	100.00%	100.00%	99.96%	100.00%	100.00%	99.25%	99.44%	74.83%	86.04%	98.88%	93.27%	94.42%
<b>Allocations</b>	3.41	3.66	3.66	6.00	6.00	6.00	4.83	6.00	6.00	3.93	4.03	2.17	2.58	3.78	3.00	3.09
<b>Variance from Industry CUSIP Sigma</b>	-0.06	0.18	0.19	2.53	2.53	2.53	1.36	2.53	2.53	0.46	0.56	-1.31	-0.89	0.31	-0.48	-0.38