



# ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

October 2021

# Executive Summary

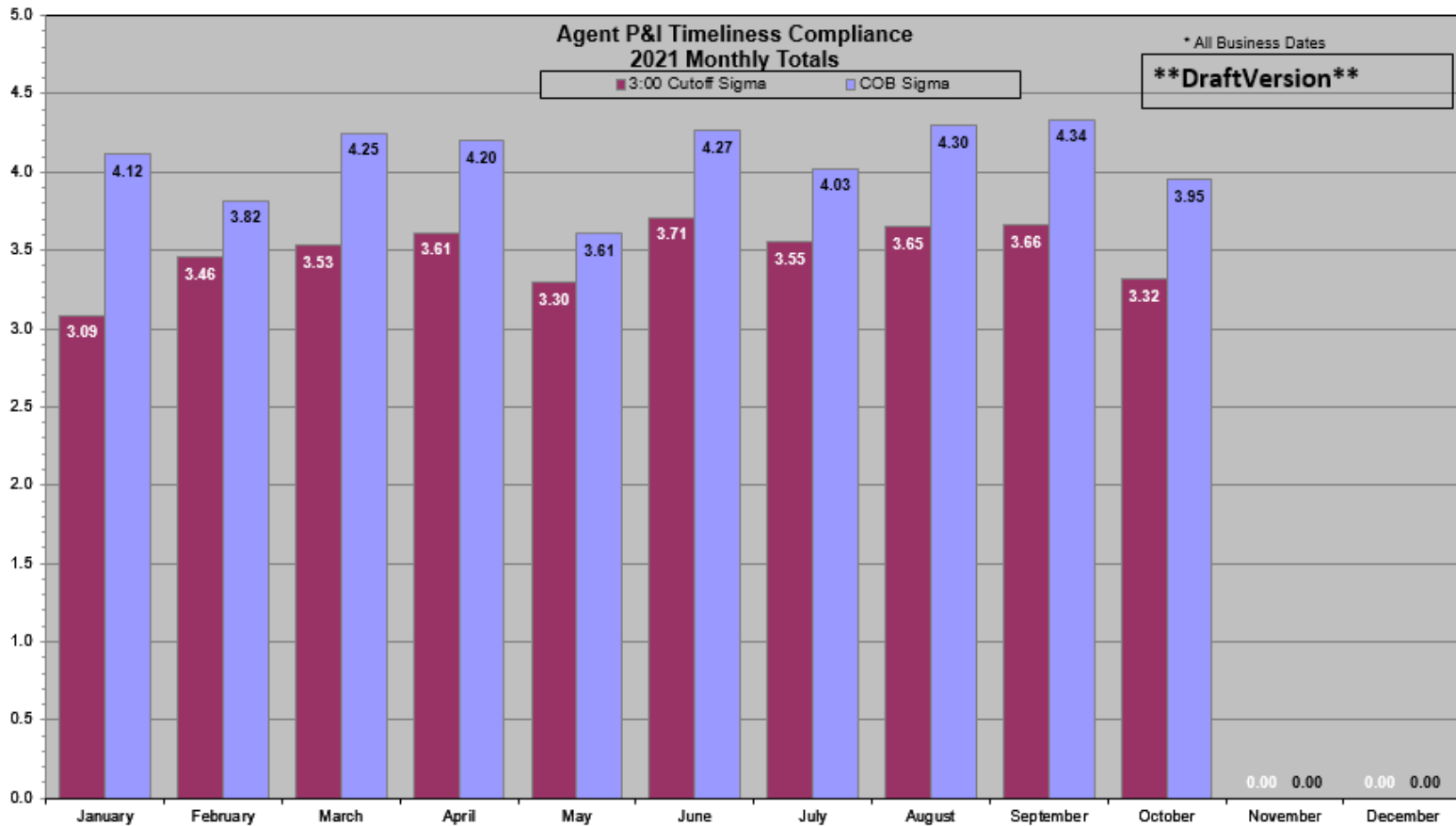
This report highlights the October 2021 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 October 2021 was  $3.32\sigma$  96.53%. 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 October 2021 was  $3.68\sigma$  98.52%. This month's performance is below the target of  $3.83\sigma$  (99.00)%.

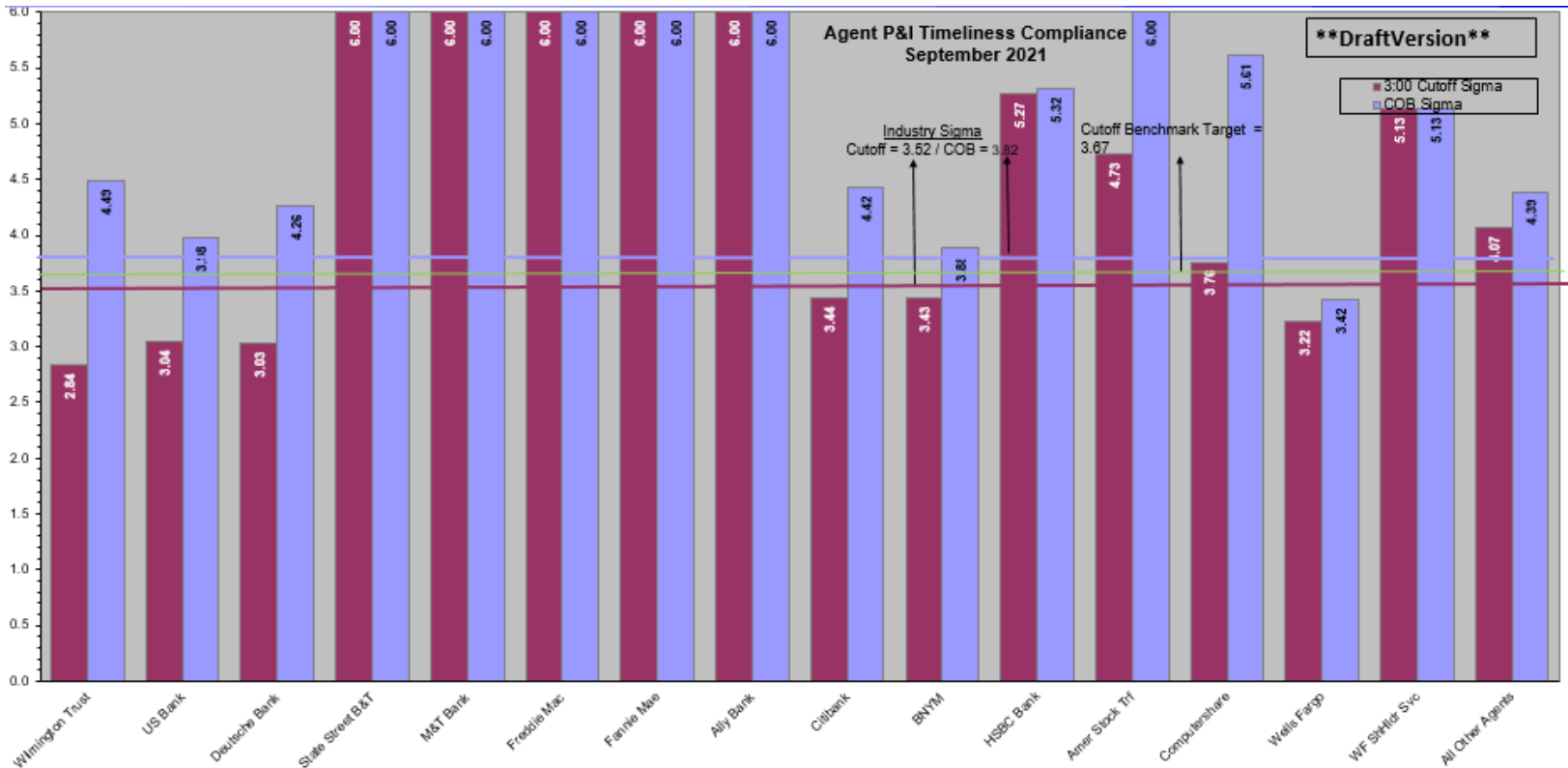
Please visit DTCC's web-site <http://dtcc.com/asset-services/asset-services-performance-metrics.aspx> for more detailed metric definitions and agent trend charts.

# P&I Allocations Monthly Trend



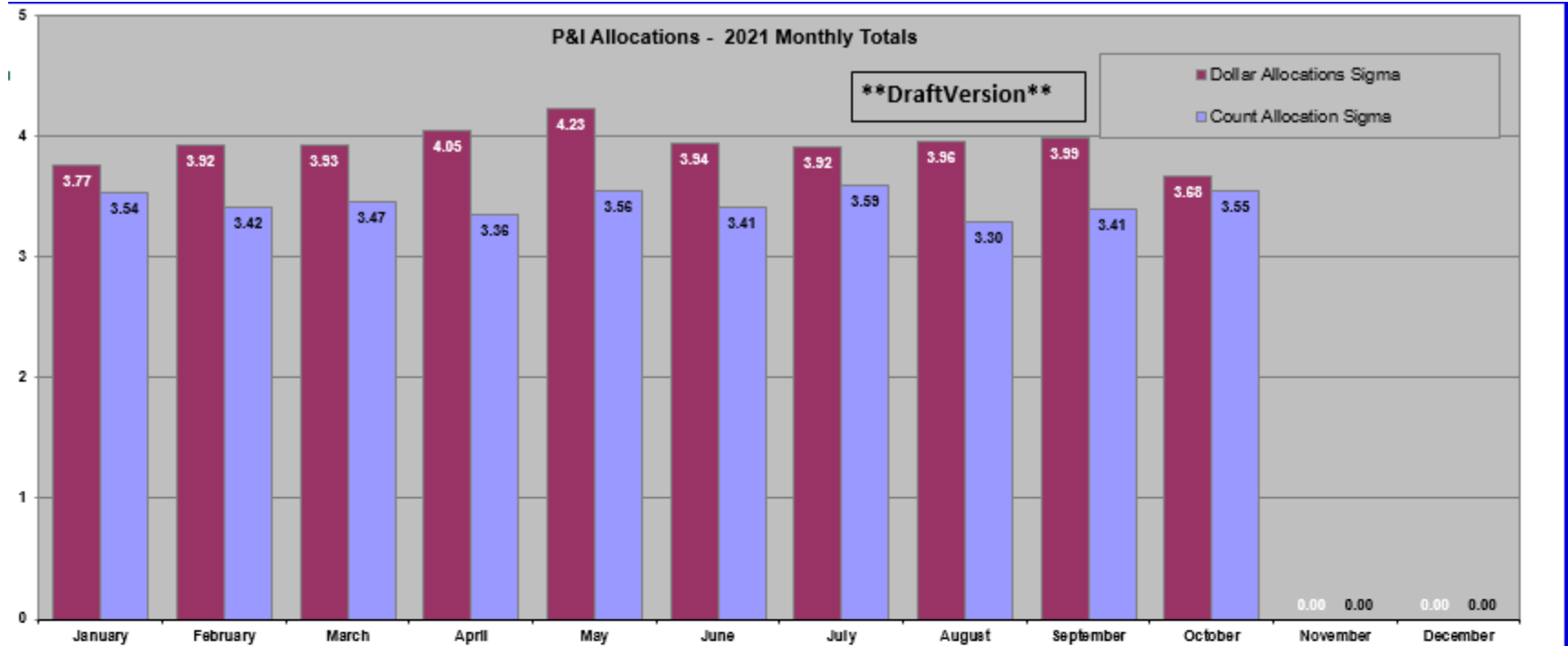
|                         | January | February | March  | April  | May    | June   | July   | August | September | October | November | December | YTD    |
|-------------------------|---------|----------|--------|--------|--------|--------|--------|--------|-----------|---------|----------|----------|--------|
| Percent by 3:00 Cut-off | 94.36%  | 97.50%   | 97.88% | 98.27% | 96.40% | 98.65% | 97.99% | 98.44% | 98.48%    | 96.53%  |          |          | 97.54% |
| Cutoff Sigma            | 3.09    | 3.46     | 3.53   | 3.61   | 3.30   | 3.71   | 3.55   | 3.65   | 3.66      | 3.32    |          |          | 3.47   |
| Percent by COB          | 99.56%  | 98.98%   | 99.70% | 99.65% | 98.24% | 99.72% | 99.42% | 99.74% | 99.77%    | 99.29%  |          |          | 99.44% |
| COB Sigma               | 4.12    | 3.82     | 4.25   | 4.20   | 3.61   | 4.27   | 4.03   | 4.30   | 4.34      | 3.95    |          |          | 4.03   |

# P&I Timeliness Compliance – Agent Performance



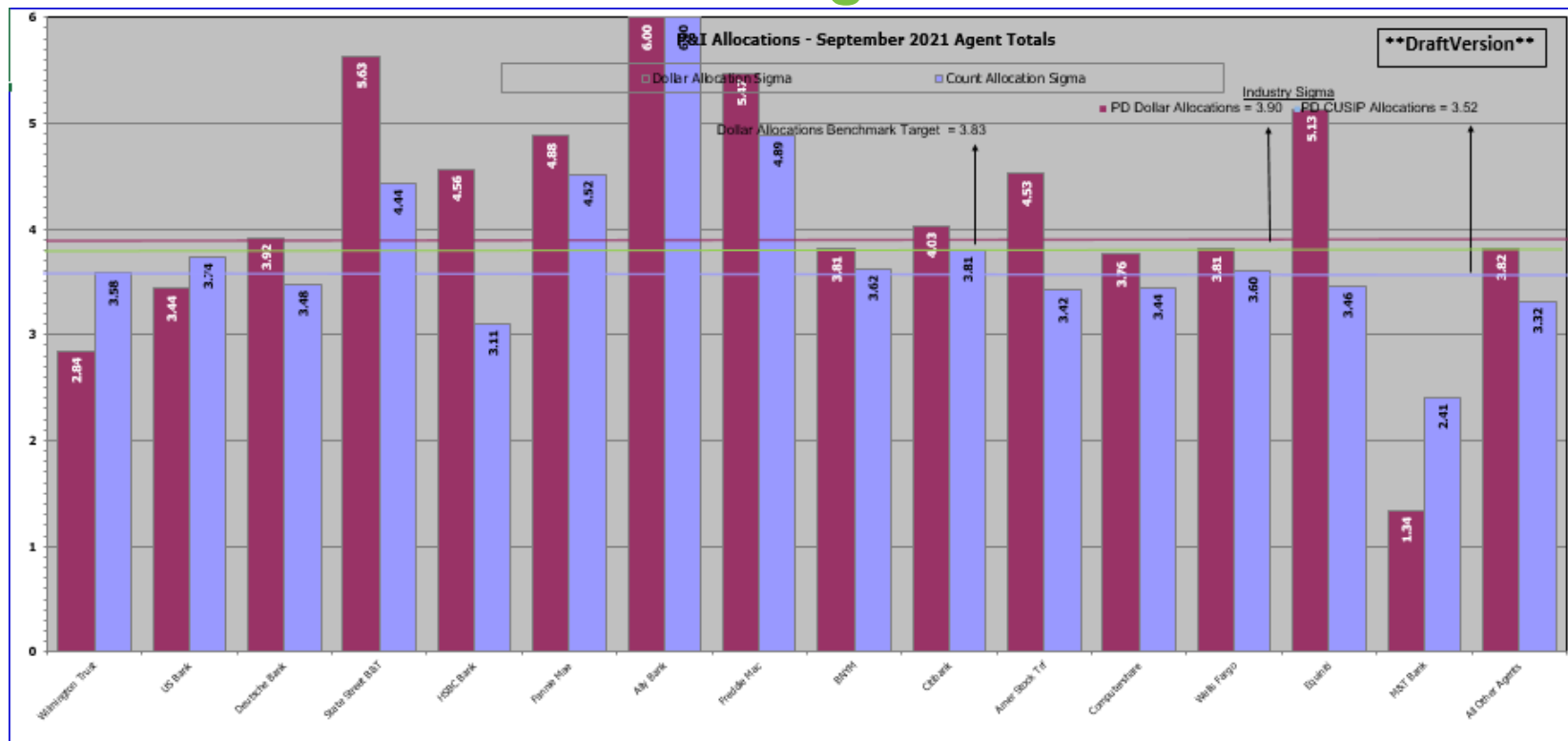
|                                      | Wilmington Trust | US Bank       | Deutsche Bank | State Street   | M&T Bank       | Freddie Mac    | Fannie Mae     | Ally Bank      | Citibank      | BNYM          | HSBC Bank     | Amer Stock Trf | CompuShare     | Wells Fargo   | WF Shldr Svc  | All Other Agents |
|--------------------------------------|------------------|---------------|---------------|----------------|----------------|----------------|----------------|----------------|---------------|---------------|---------------|----------------|----------------|---------------|---------------|------------------|
| <b>% of Total Allocations</b>        | <b>3.10%</b>     | <b>19.32%</b> | <b>7.83%</b>  | <b>1.41%</b>   | <b>0.00%</b>   | <b>1.47%</b>   | <b>0.12%</b>   | <b>0.13%</b>   | <b>7.77%</b>  | <b>25.65%</b> | <b>0.63%</b>  | <b>1.80%</b>   | <b>8.05%</b>   | <b>11.33%</b> | <b>2.78%</b>  | <b>8.60%</b>     |
| <b>Percent by 3:00 Cut-off</b>       | <b>90.97%</b>    | <b>93.87%</b> | <b>93.75%</b> | <b>100.00%</b> | <b>100.00%</b> | <b>100.00%</b> | <b>100.00%</b> | <b>100.00%</b> | <b>97.36%</b> | <b>97.33%</b> | <b>99.99%</b> | <b>99.94%</b>  | <b>98.81%</b>  | <b>95.75%</b> | <b>99.99%</b> | <b>99.49%</b>    |
| <b>Cutoff Sigma</b>                  | <b>2.84</b>      | <b>3.04</b>   | <b>3.03</b>   | <b>6.00</b>    | <b>6.00</b>    | <b>6.00</b>    | <b>6.00</b>    | <b>6.00</b>    | <b>3.44</b>   | <b>3.43</b>   | <b>5.27</b>   | <b>4.73</b>    | <b>3.76</b>    | <b>3.22</b>   | <b>5.13</b>   | <b>4.07</b>      |
| <b>Variance from Industry Cutoff</b> | <b>-0.48</b>     | <b>-0.27</b>  | <b>-0.28</b>  | <b>2.68</b>    | <b>2.68</b>    | <b>2.68</b>    | <b>2.68</b>    | <b>2.68</b>    | <b>0.12</b>   | <b>0.12</b>   | <b>1.95</b>   | <b>1.41</b>    | <b>0.44</b>    | <b>-0.09</b>  | <b>1.81</b>   | <b>0.75</b>      |
| <b>Percent by COB</b>                | <b>99.86%</b>    | <b>99.35%</b> | <b>99.71%</b> | <b>100.00%</b> | <b>100.00%</b> | <b>100.00%</b> | <b>100.00%</b> | <b>100.00%</b> | <b>99.83%</b> | <b>99.14%</b> | <b>99.99%</b> | <b>100.00%</b> | <b>100.00%</b> | <b>97.27%</b> | <b>99.99%</b> | <b>99.81%</b>    |
| <b>COB Sigma</b>                     | <b>4.49</b>      | <b>3.98</b>   | <b>4.26</b>   | <b>6.00</b>    | <b>6.00</b>    | <b>6.00</b>    | <b>6.00</b>    | <b>6.00</b>    | <b>4.42</b>   | <b>3.88</b>   | <b>5.32</b>   | <b>6.00</b>    | <b>5.61</b>    | <b>3.42</b>   | <b>5.13</b>   | <b>4.39</b>      |

# 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 |          |          | \$3550.934 |
| <b>Allocation % Percent</b>                  | 98.83%    | 99.23%    | 99.24%    | 99.46%    | 99.68%    | 99.27%    | 99.22%    | 99.30%    | 99.36%    | 98.52%    |          |          | 99.22%     |
| <b>Allocation \$ Sigma</b>                   | 3.77      | 3.92      | 3.93      | 4.05      | 4.23      | 3.94      | 3.92      | 3.96      | 3.99      | 3.68      |          |          | 3.92       |
| <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   |          |          | \$27.611   |
| <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   |          |          | 3,073,711  |
| <b>CUSIP Allocations %</b>                   | 97.93%    | 97.26%    | 97.53%    | 96.83%    | 98.01%    | 97.20%    | 98.17%    | 96.39%    | 97.17%    | 97.39%    |          |          | 97.40%     |
| <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      |          |          | 3.44       |
| <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     |          |          | 79,988     |

# P&I Allocations – Agent Performance



| AGENT                                     | Wilmington Trust | US Bank  | Deutsche Bank | State Street B&T | HSBC Bank | Fannie Mae | Ally Bank | Freddie Mac | BNYM     | Citibank | Amer Stock Trf | Computer share | Wells Fargo | Equiniti | M&T Bank | All Other Agents |
|---|------------------|----------|---------------|------------------|-----------|------------|-----------|-------------|----------|----------|----------------|----------------|-------------|----------|----------|------------------|
| <b>Total Expected / % of Industry</b>     | \$10.241         | \$62.229 | \$25.295      | \$4.745          | \$1.724   | \$0.418    | \$0.445   | \$4.222     | \$76.088 | \$24.800 | \$6.073        | \$27.168       | \$35.860    | \$9.413  | \$0.010  | \$30.862         |
| <b>Allocation \$ Percent</b>              | 91.03%           | 97.36%   | 99.23%        | 100.00%          | 99.89%    | 99.96%     | 100.00%   | 100.00%     | 98.95%   | 99.43%   | 99.88%         | 98.81%         | 98.96%      | 99.99%   | 43.64%   | 98.99%           |
| <b>Allocation \$ Sigma</b>                | 2.84             | 3.44     | 3.92          | 5.63             | 4.56      | 4.88       | 6.00      | 5.47        | 3.81     | 4.03     | 4.53           | 3.76           | 3.81        | 5.13     | 1.34     | 3.82             |
| <b>Variance from Industry \$ Sigma</b>    | -0.83            | -0.24    | 0.24          | 1.95             | 0.88      | 1.21       | 2.32      | 1.80        | 0.13     | 0.35     | 0.85           | 0.08           | 0.13        | 1.45     | -2.34    | 0.15             |
| <b>CUSIP Allocations %</b>                | 98.13%           | 98.75%   | 97.63%        | 99.83%           | 94.62%    | 99.87%     | 100.00%   | 99.97%      | 98.30%   | 98.94%   | 97.27%         | 97.38%         | 98.22%      | 97.50%   | 81.82%   | 96.56%           |
| <b>CUSIP Allocations Sigma</b>            | 3.58             | 3.74     | 3.48          | 4.44             | 3.11      | 4.52       | 6.00      | 4.89        | 3.62     | 3.81     | 3.42           | 3.44           | 3.60        | 3.46     | 2.41     | 3.32             |
| <b>Variance from Industry CUSIP Sigma</b> | 0.03             | 0.19     | -0.07         | 0.88             | -0.44     | 0.97       | 2.45      | 1.34        | 0.07     | 0.25     | -0.13          | -0.11          | 0.05        | -0.09    | -1.14    | -0.23            |