ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

January 2024

Executive Summary

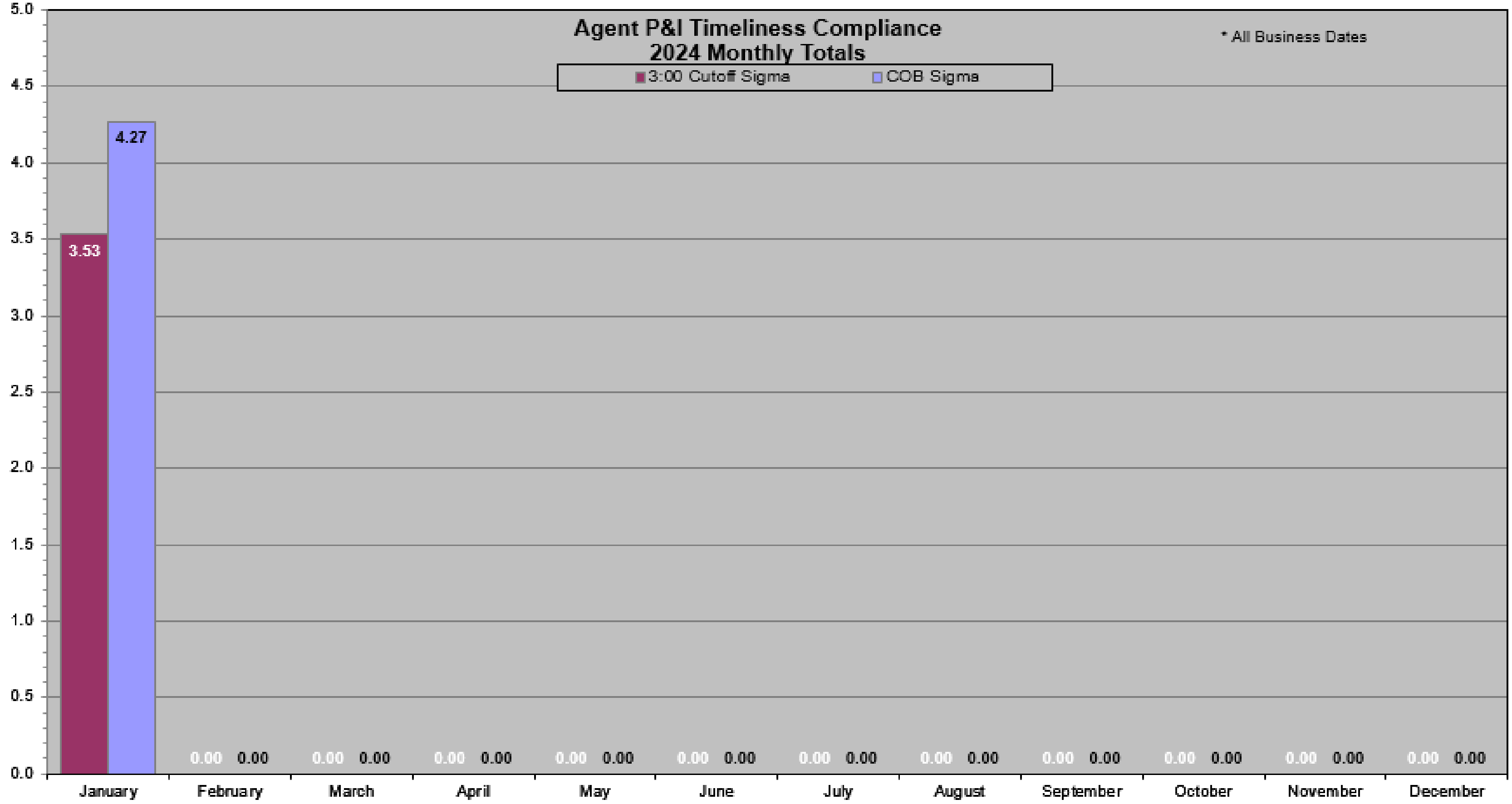
This report highlights the January 2024 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 January 2024 was 3.53σ (97.89)%. 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 (January 2024 was 3.92σ (99.21)%. This month's performance is above the target of 3.83σ (99.00%).

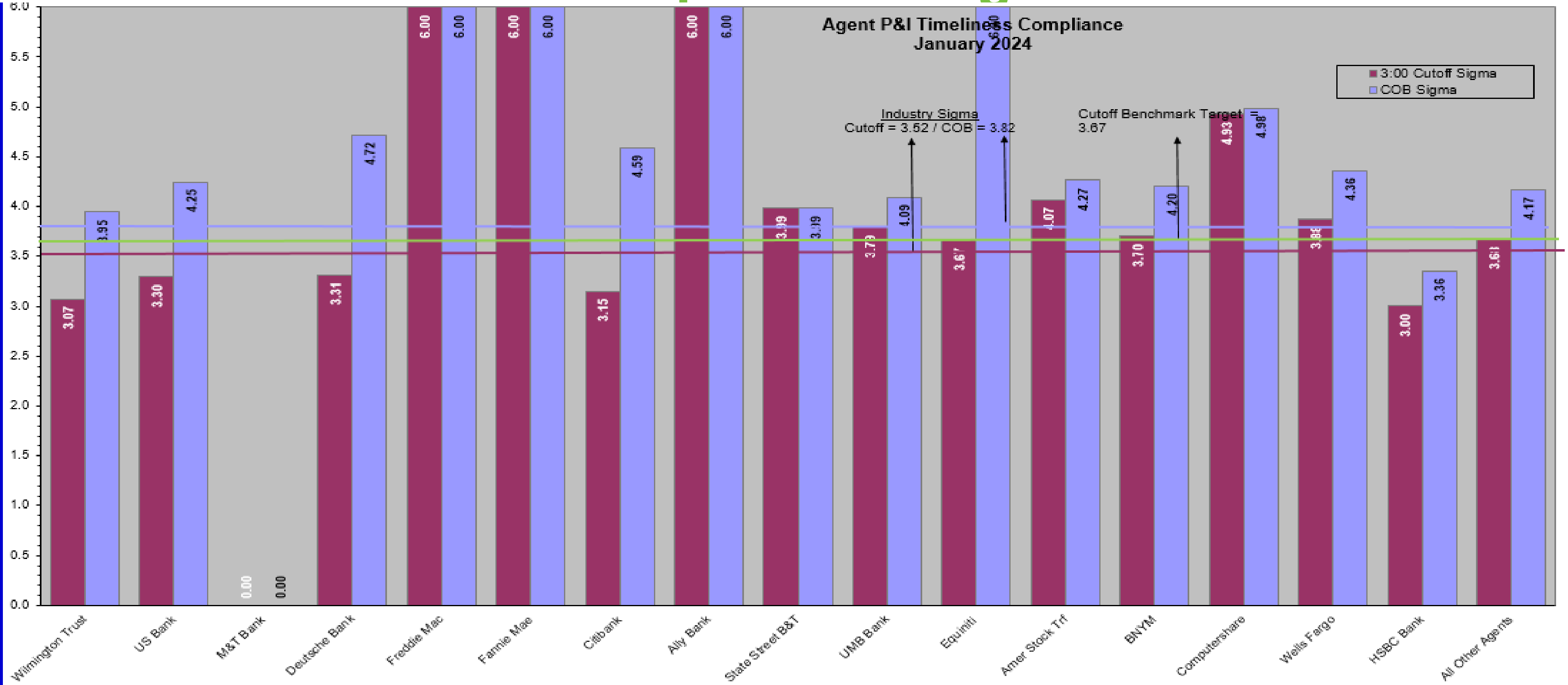
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx   for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



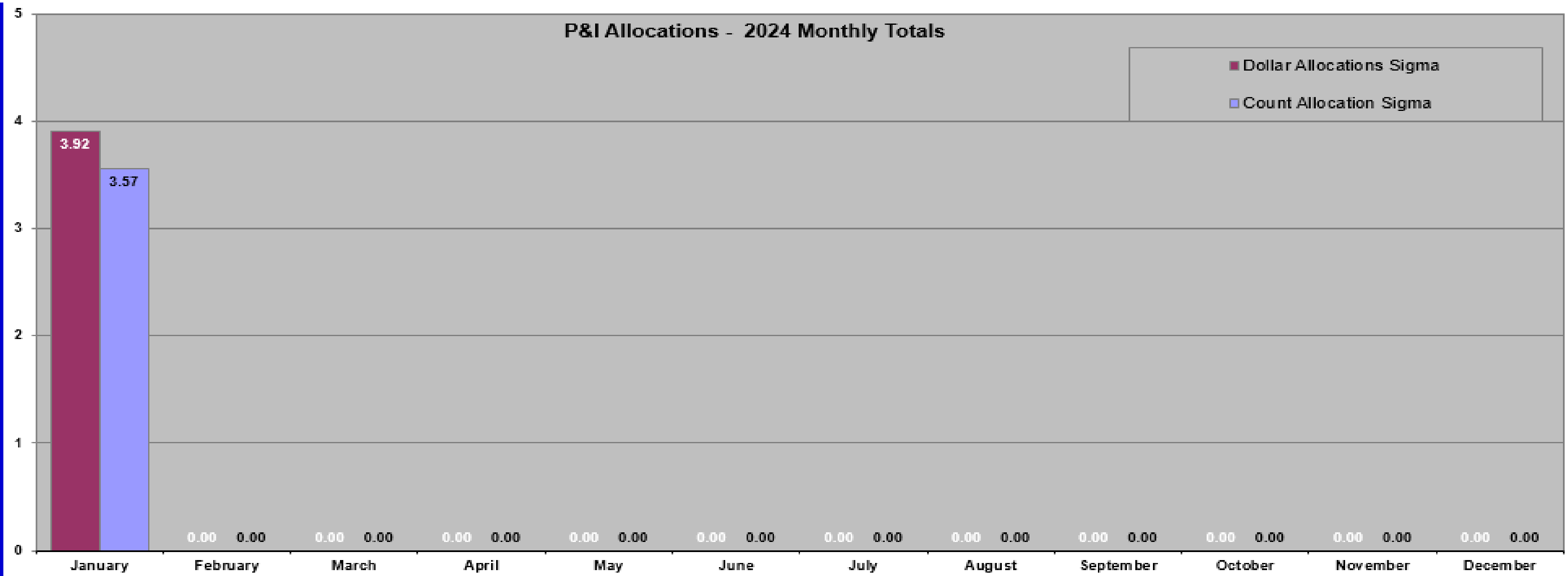
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.89%												97.89%
Cutoff Sigma	3.53												3.53
Percent by COB	99.72%												99.72%
COB Sigma	4.27												4.27

P&I Timeliness Compliance – Agent Performance



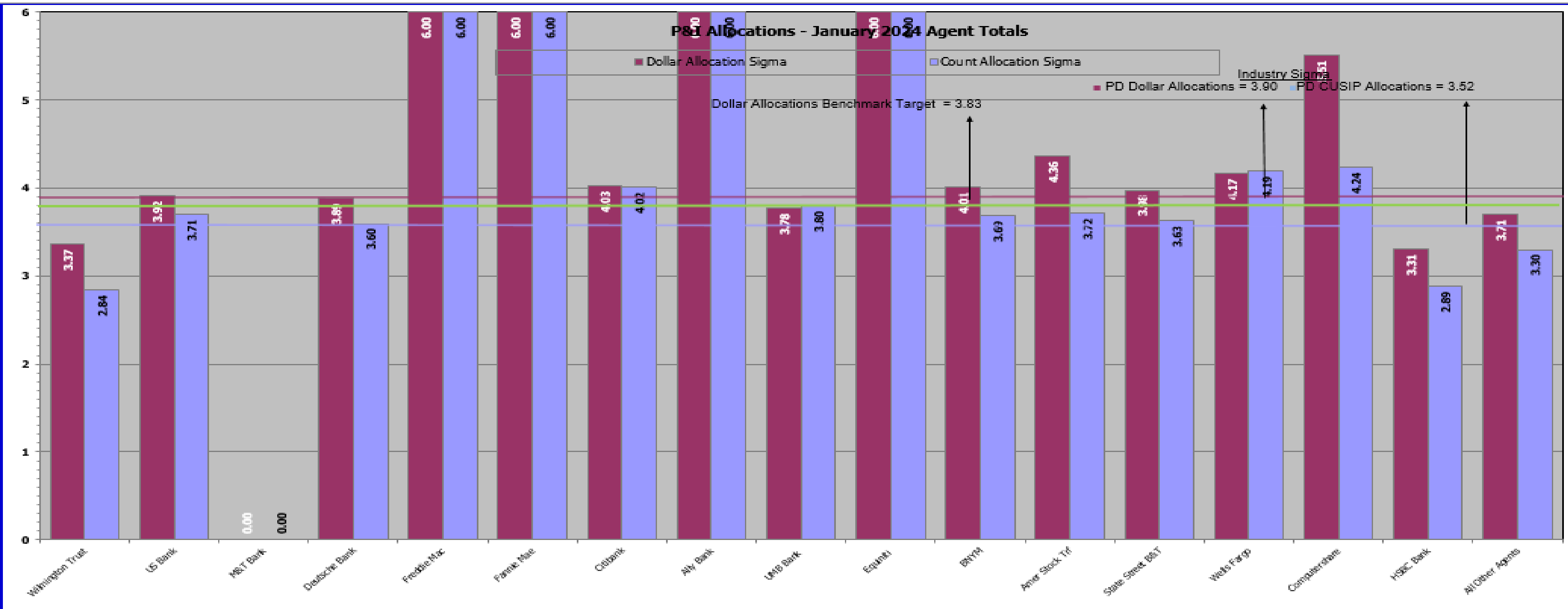
	Wilmington Trust	US Bank	M&T Bank	Deutsche Bank	Freddie Mac	Fannie Mae	Citibank	Ally Bank	State Street B&T	Equiniti	Amer Stock Trf	BNYM	Computershare	Wells Fargo	HSBC Bank	All Other Agents
% of Total Allocations	3.83%	14.78%	0.00%	4.70%	0.87%	0.04%	8.27%	0.17%	1.07%	3.11%	1.73%	24.45%	9.10%	7.08%	0.11%	20.09%
Percent by 3:00 Cut-off	94.22%	96.37%	#DIV/0!	96.49%	100.00%	100.00%	95.02%	100.00%	99.35%	98.49%	99.49%	98.62%	99.97%	99.13%	93.35%	98.52%
Cutoff Sigma	3.07	3.30	#DIV/0!	3.31	6.00	6.00	3.15	6.00	3.99	3.67	4.07	3.70	4.93	3.88	3.00	3.68
Variance from Industry Cutoff	-0.46	-0.24	#DIV/0!	-0.22	2.47	2.47	-0.38	2.47	0.45	0.13	0.54	0.17	1.40	0.35	-0.53	0.14
Percent by COB	99.28%	99.70%	#DIV/0!	99.94%	100.00%	100.00%	99.90%	100.00%	99.35%	100.00%	99.72%	99.66%	99.98%	99.79%	96.83%	99.62%
COB Sigma	3.95	4.25	#DIV/0!	4.72	6.00	6.00	4.59	6.00	3.99	6.00	4.27	4.20	4.98	4.36	3.36	4.17

P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Total Expected Allocations (Billions)	$393.955												$393.955
Allocation $ Percent	99.21%												99.21%
Allocation $ Sigma	3.92												3.92
Unallocated Impact (Billions $)	$3.096												$3.096
Total CUSIP Expected	286,566												286,566
CUSIP Allocations %	98.06%												98.06%
CUSIP Allocations Sigma	3.57												3.57
Unallocated Impact (Count)	5,570												5,570

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	M&T Bank	Deutsche Bank	Freddie Mac	Fannie Mae	Citibank	Ally Bank	Equiniti	BNYM	Amer Stock Trf	State Street B&T	Wells Fargo	Computer share	HSBC Bank	All Other Agents
Total Expected / % of Industry	$14.978	$56.966	$0.000	$18.332	$2.984	$0.175	$32.384	$1.097	$12.494	$96.263	$6.921	$4.230	$28.063	$36.441	$0.377	$80.170
	3.80%	14.46%	0.00%	4.65%	0.76%	0.04%	8.22%	0.28%	3.17%	24.44%	1.76%	1.07%	7.12%	9.25%	0.10%	20.35%
Allocation $ Percent	96.93%	99.22%	#DIV/0!	99.15%	100.00%	100.00%	99.43%	100.00%	100.00%	99.40%	99.79%	99.34%	99.62%	100.00%	96.45%	98.64%
Allocation $ Sigma	3.37	3.92	#DIV/0!	3.89	6.00	6.00	4.03	6.00	6.00	4.01	4.36	3.98	4.17	5.51	3.31	3.71
Variance from Industry $ Sigma	-0.55	0.00	#DIV/0!	-0.03	2.08	2.08	0.12	2.08	2.08	0.10	0.44	0.06	0.26	1.60	-0.61	-0.21
CUSIP Allocations %	91.03%	98.63%	#DIV/0!	98.20%	100.00%	100.00%	99.41%	100.00%	100.00%	98.58%	98.67%	98.34%	99.64%	99.69%	91.76%	96.41%
CUSIP Allocations Sigma	2.84	3.71	#DIV/0!	3.60	6.00	6.00	4.02	6.00	6.00	3.69	3.72	3.63	4.19	4.24	2.89	3.30
Variance from Industry CUSIP Sigma	-0.72	0.14	#DIV/0!	0.03	2.43	2.43	0.45	2.43	2.43	0.13	0.15	0.06	0.63	0.68	-0.68	-0.27