



ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

February 2024

Executive Summary

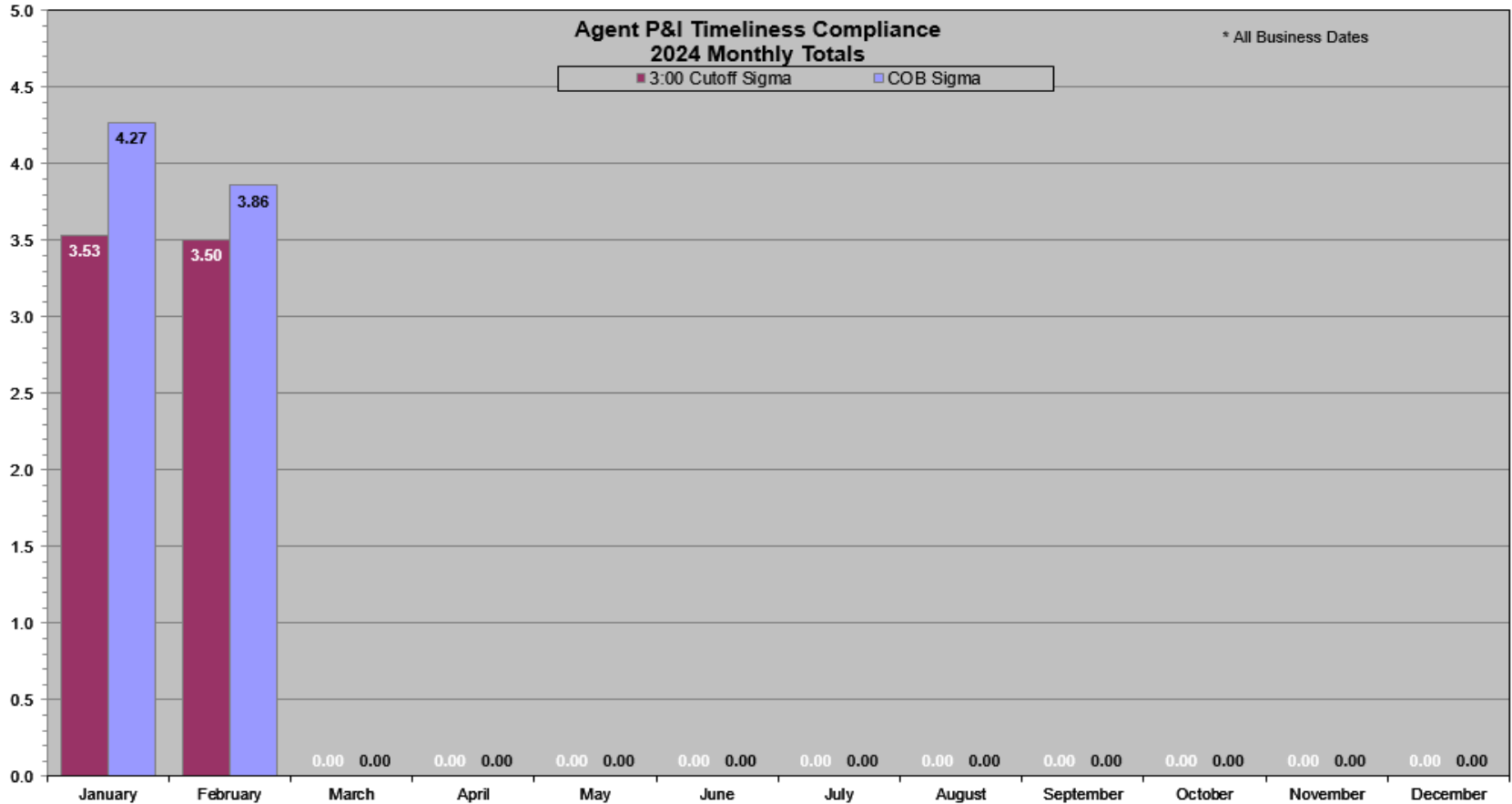
This report highlights the February 2024 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 February 2024 was 3.50σ (97.74)%. This month's performance is above 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 February 2024 was 3.68σ (98.52)%. This month's performance is above the target of 3.83σ (99.00%).

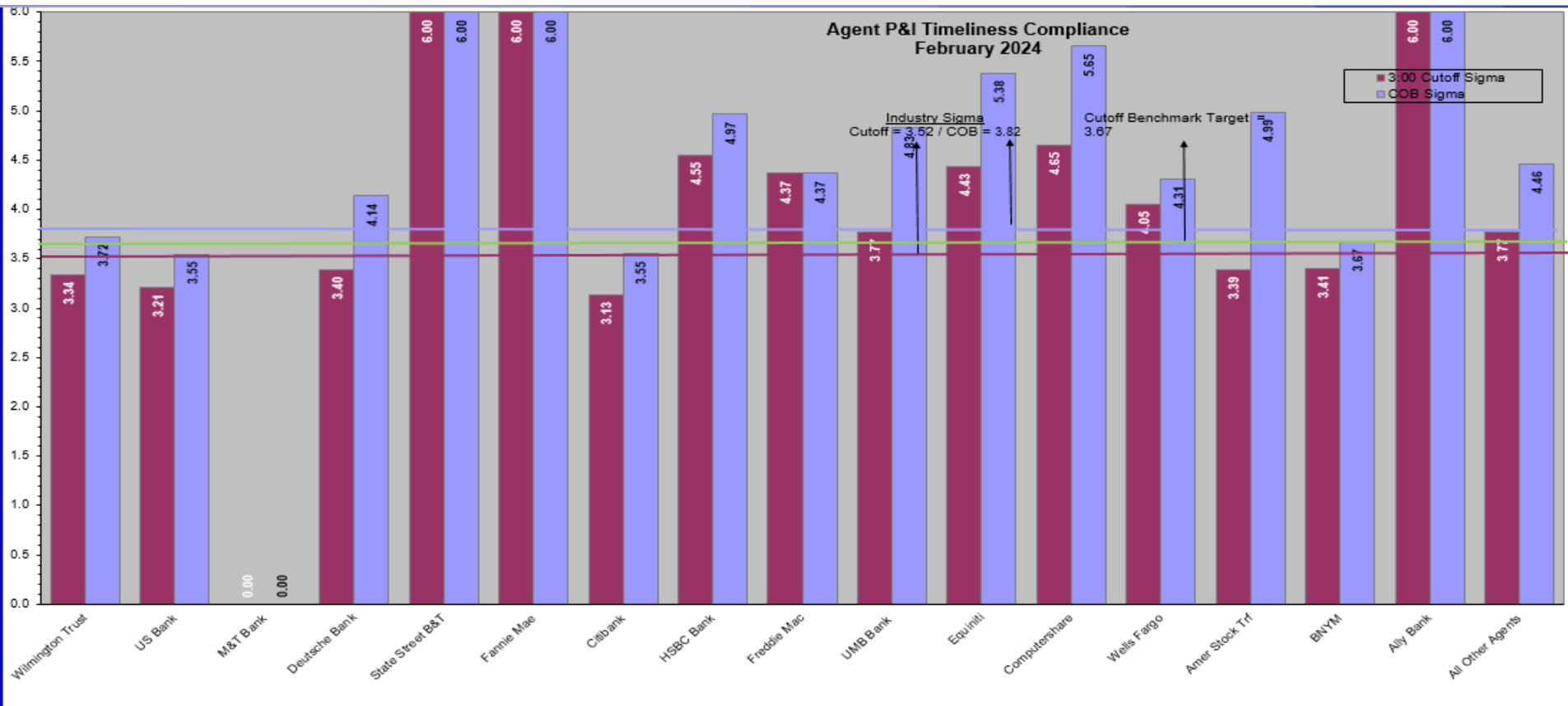
Please visit DTCC's web-site <http://dtcc.com/asset-services/asset-services-performance-metrics.aspx> for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



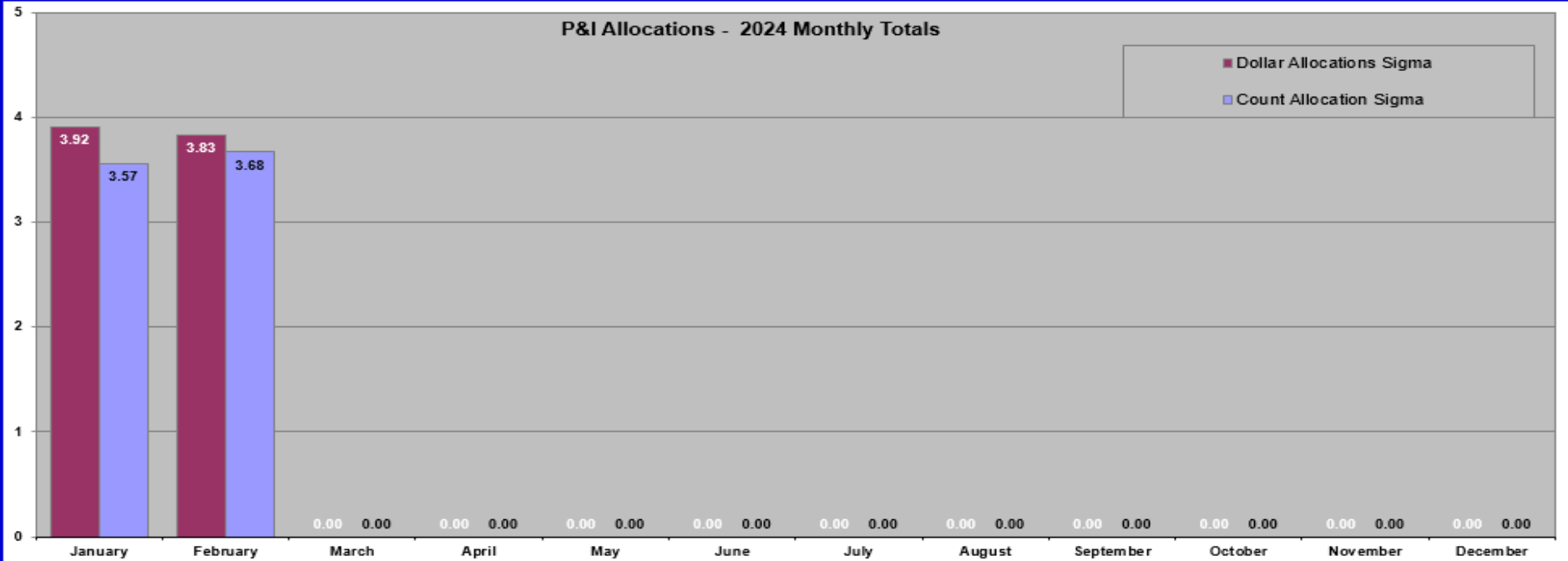
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.89%	97.74%											97.82%
Cutoff Sigma	3.53	3.50											3.52
Percent by COB	99.72%	99.08%											99.42%
COB Sigma	4.27	3.86											4.03

P&I Timeliness Compliance – Agent Performance



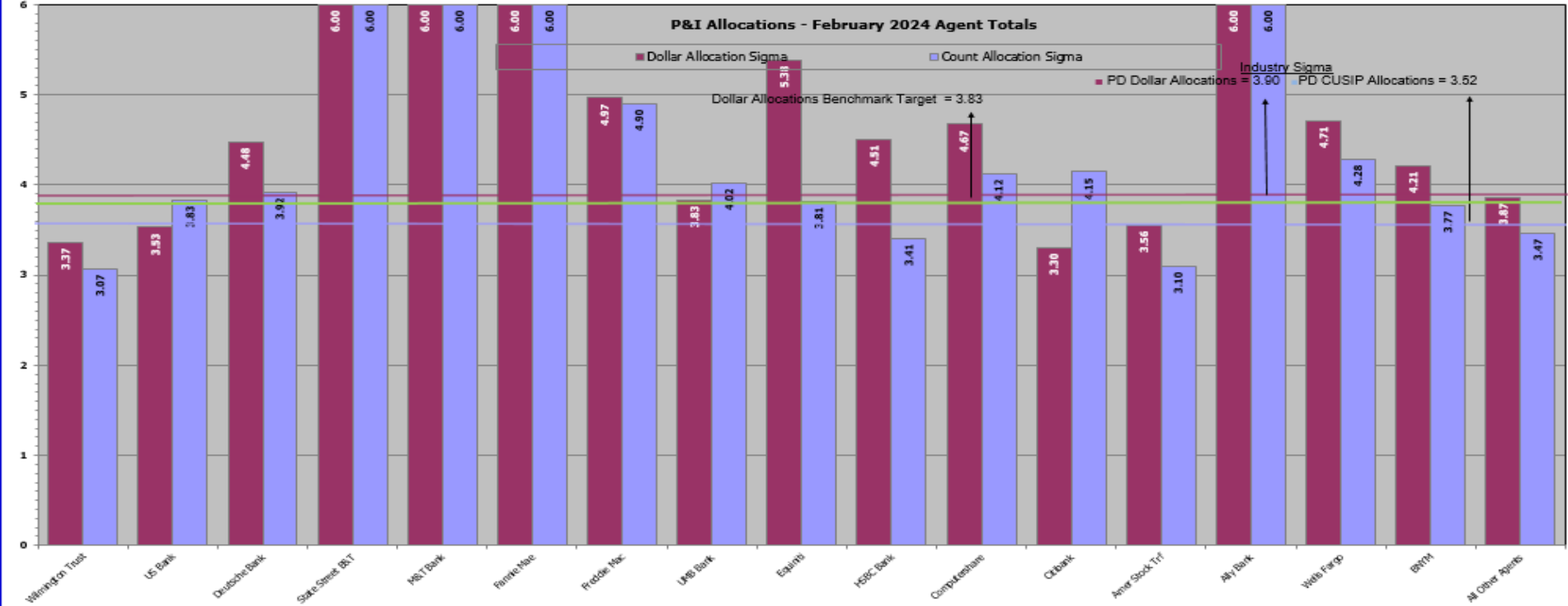
	Wilmington Trust	US Bank	M&T Bank	Deutsche Bank	State Street	Fannie Mae	Citibank	HSBC Bank	Freddie Mac	Equiniti	Computershare	Wells Fargo	Amer Stock Trf	BNYM	Ally Bank	All Other Agents
% of Total Allocations	2.92%	16.40%	0.00%	2.96%	1.16%	0.04%	5.59%	0.32%	0.78%	3.36%	8.06%	7.23%	1.74%	24.37%	0.28%	23.95%
Percent by 3:00 Cutoff	96.72%	95.63%	#DIV/0!	97.10%	100.00%	100.00%	94.89%	99.89%	99.79%	99.83%	99.92%	99.47%	97.09%	97.17%	100.00%	98.85%
Cutoff Sigma	3.34	3.21	#DIV/0!	3.40	6.00	6.00	3.13	4.55	4.37	4.43	4.65	4.05	3.39	3.41	6.00	3.77
Variance from Industry Cutoff	-0.16	-0.29	#DIV/0!	-0.11	2.50	2.50	-0.37	1.05	0.87	0.93	1.15	0.55	-0.11	-0.10	2.50	0.27
Percent by COB	98.69%	97.97%	#DIV/0!	99.58%	100.00%	100.00%	97.99%	99.97%	99.79%	99.99%	100.00%	99.75%	99.98%	98.51%	100.00%	99.85%
COB Sigma	3.72	3.55	#DIV/0!	4.14	6.00	6.00	3.55	4.97	4.37	5.38	5.65	4.31	4.99	3.67	6.00	4.46

P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Total Expected Allocations (Billions)	\$393.955	\$350.516											\$744.470
Allocation % Percent	99.21%	99.02%											99.12%
Allocation \$ Sigma	3.92	3.83											3.88
Unallocated Impact (Billions \$)	\$3.096	\$3.428											\$6.524
Total CUSIP Expected	286,566	373,594											660,160
CUSIP Allocations %	98.06%	98.52%											98.32%
CUSIP Allocations Sigma	3.57	3.68											3.62
Unallocated Impact (Count)	5,570	5,534											11,104

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	State Street B&T	M&T Bank	Fannie Mae	Freddie Mac	Equiniti	HSBC Bank	Computer share	Citibank	Amer Stock Trf	Ally Bank	Wells Fargo	BNYM	All Other Agents
Total Expected % of Industry	\$8.827	\$56.970	\$10.554	\$3.957	\$0.005	\$0.158	\$2.651	\$11.976	\$0.906	\$28.719	\$18.961	\$6.188	\$0.998	\$25.129	\$84.518	\$87.859
	2.52%	16.25%	3.01%	1.13%	0.00%	0.05%	0.76%	3.42%	0.26%	8.19%	5.41%	1.77%	0.28%	7.17%	24.11%	25.07%
Allocation %	96.91%	97.89%	99.86%	100.00%	100.00%	100.00%	99.97%	99.99%	99.87%	99.92%	96.42%	98.01%	100.00%	99.93%	99.67%	99.10%
Allocation Sigma	3.37	3.53	4.48	6.00	6.00	6.00	4.97	5.38	4.51	4.67	3.30	3.56	6.00	4.71	4.21	3.87
Variance from Industry Sigma	-0.47	-0.30	0.65	2.17	2.17	2.17	1.13	1.55	0.67	0.84	-0.53	-0.28	2.17	0.88	0.38	0.03
CUSIP Allocations %	94.14%	99.01%	99.21%	100.00%	100.00%	100.00%	99.97%	98.97%	97.18%	99.56%	99.59%	94.53%	100.00%	99.73%	98.84%	97.53%
Allocaions Sigma	3.07	3.83	3.92	6.00	6.00	6.00	4.90	3.81	3.41	4.12	4.15	3.10	6.00	4.28	3.77	3.47
Variance from Industry CUSIP Sigma	-0.61	0.15	0.23	2.32	2.32	2.32	1.22	0.13	-0.27	0.44	0.47	-0.58	2.32	0.60	0.09	-0.22