ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

September 2023

Executive Summary

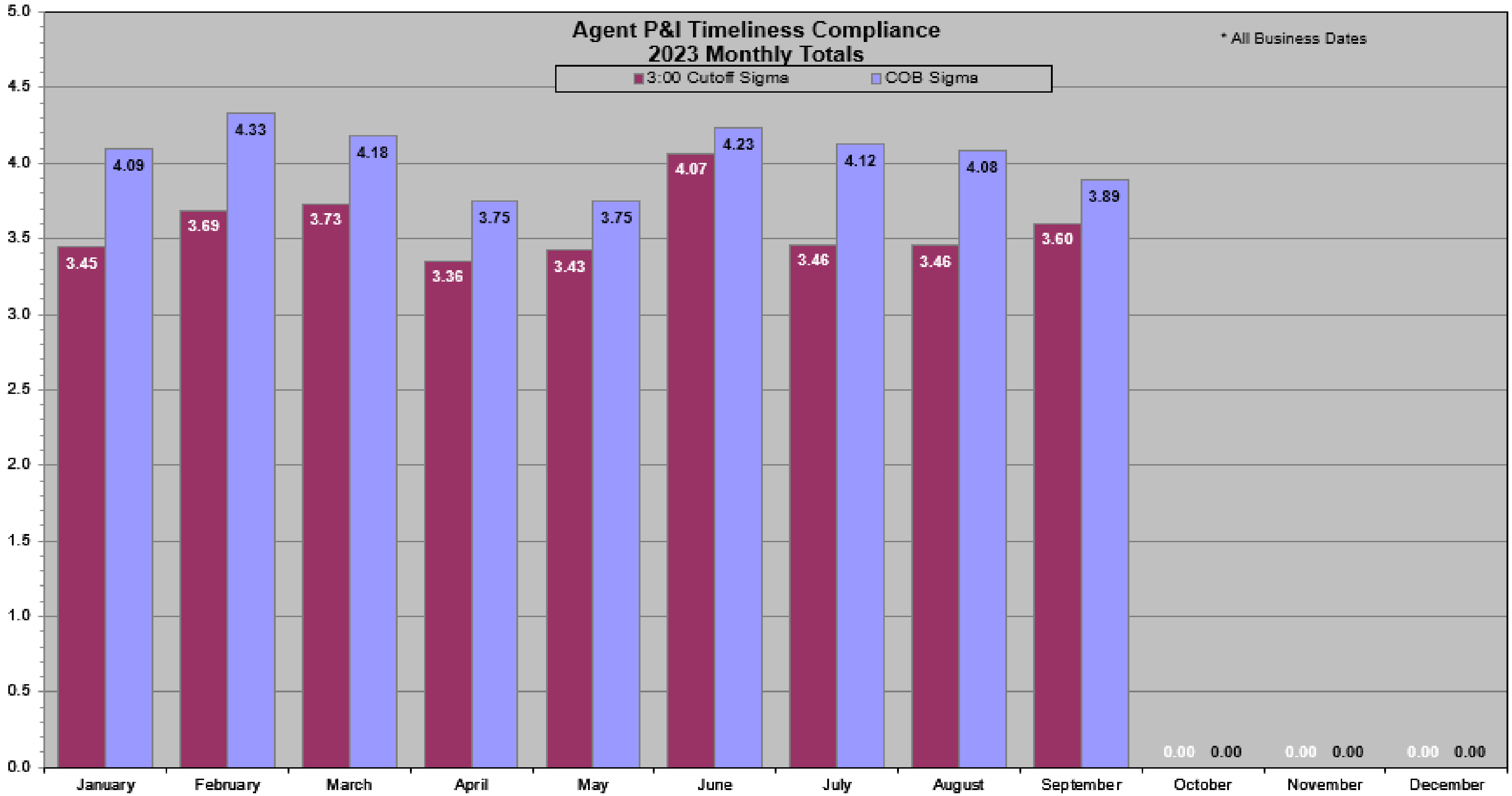
This report highlights the September 2023 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 September 2023 was 3.60σ (98.23)%. 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 September 2023 was 3.72σ (98.69)%. This month's performance is below the target of 3.83σ (99.00%).

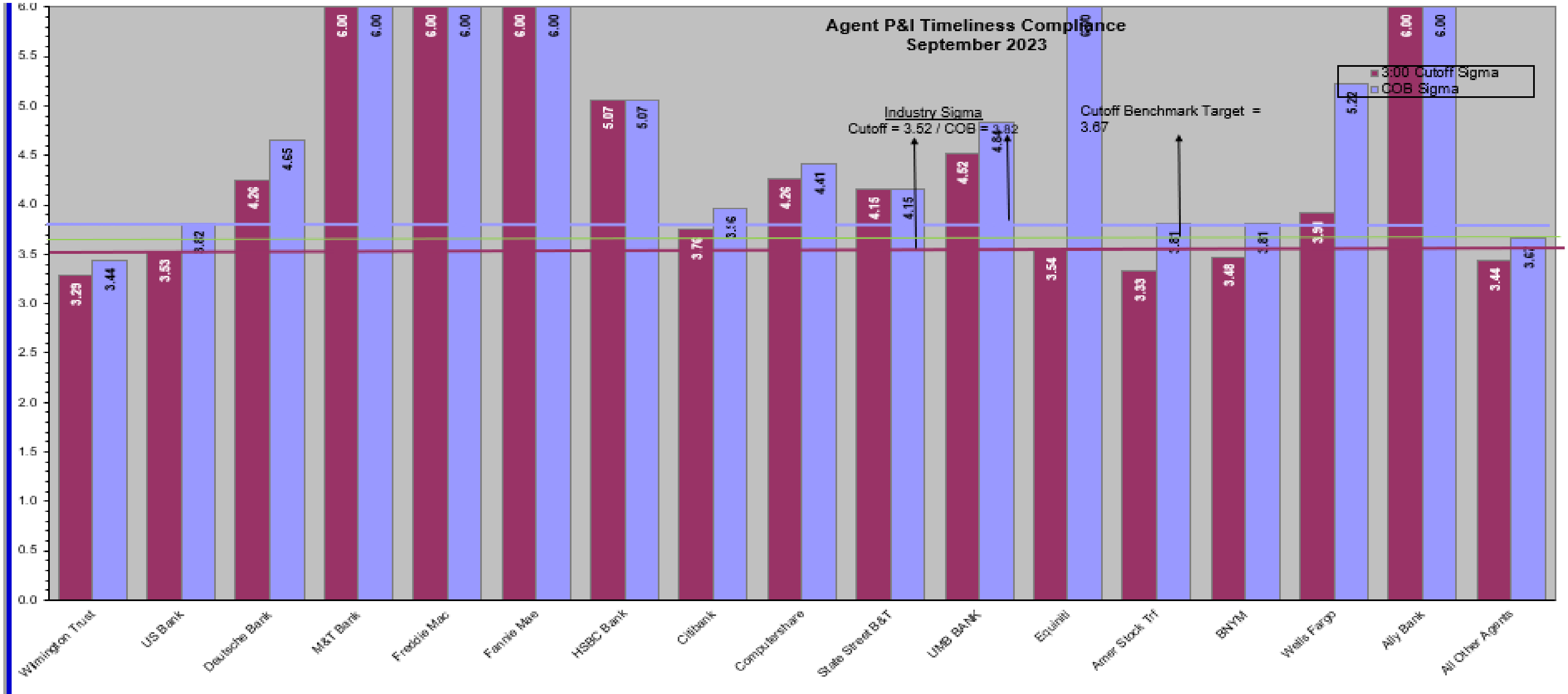
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



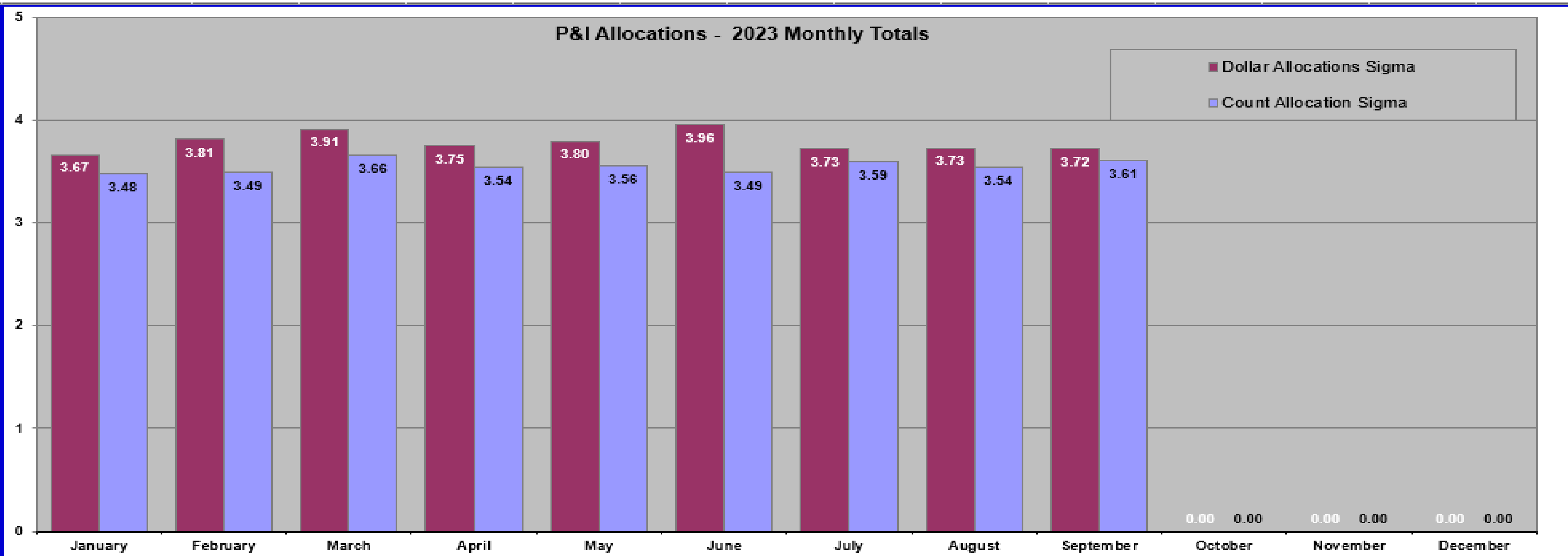
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.42%	98.58%	98.72%	96.83%	97.31%	99.49%	97.53%	97.49%	98.23%				98.01%
Cutoff Sigma	3.45	3.69	3.73	3.36	3.43	4.07	3.46	3.46	3.60				3.56
Percent by COB	99.53%	99.77%	99.63%	98.77%	98.77%	99.69%	99.57%	99.51%	99.16%				99.38%
COB Sigma	4.09	4.33	4.18	3.75	3.75	4.23	4.12	4.08	3.89				4.00

P&I Timeliness Compliance – Agent Performance



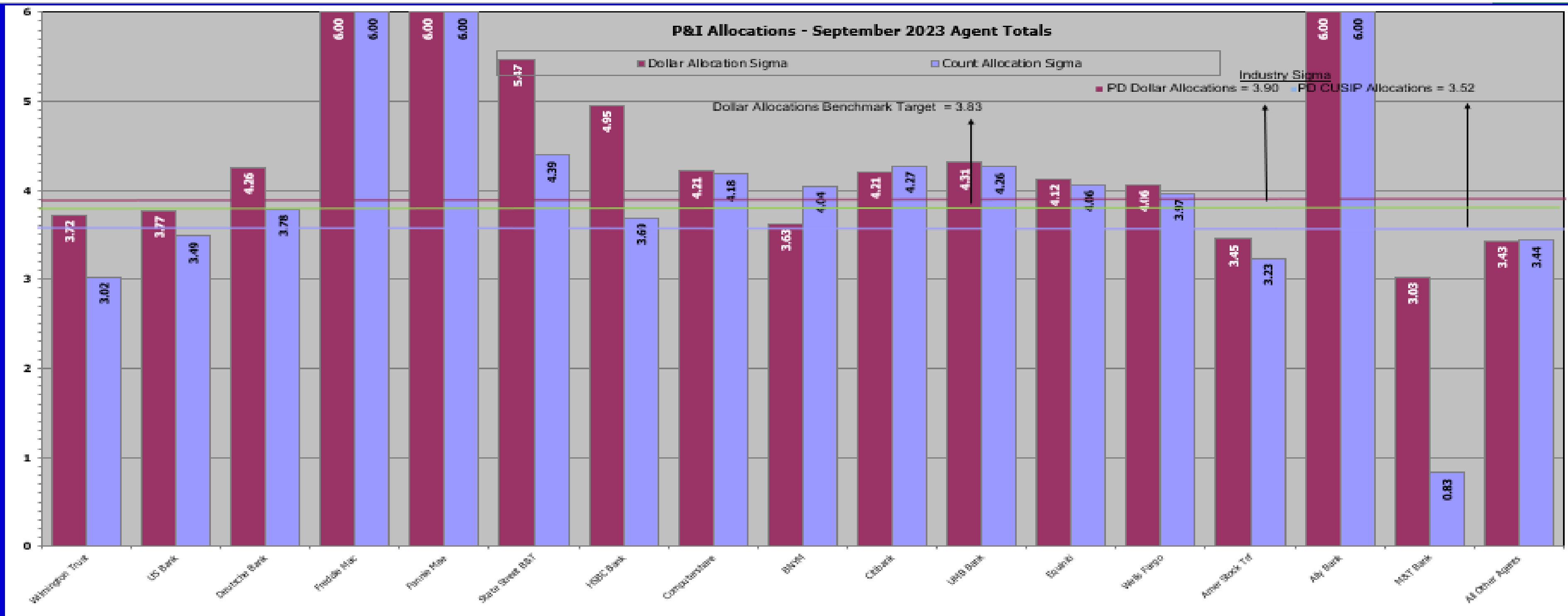
	Wilmington Trust	US Bank	Deutsche Bank	M&T Bank	Freddie Mac	Fannie Mae	HSBC Bank	Citibank	Computer share	State Street B&T	Equiniti	Amer Stock Trf	BNYM	Wells Fargo	Ally Bank	All Other Agents
% of Total Allocations	2.55%	10.37%	3.90%	0.00%	0.67%	0.05%	0.57%	6.66%	16.83%	1.84%	4.81%	1.64%	21.97%	5.38%	0.21%	22.09%
Percent by 3:00 Cut-off	96.29%	97.87%	99.71%	100.00%	100.00%	100.00%	99.98%	98.80%	99.71%	99.60%	97.96%	96.65%	97.59%	99.21%	100.00%	97.38%
Cutoff Sigma	3.29	3.53	4.26	6.00	6.00	6.00	5.07	3.76	4.26	4.15	3.54	3.33	3.48	3.91	6.00	3.44
Variance from Industry Cutoff	-0.32	-0.08	0.65	2.40	2.40	2.40	1.46	0.15	0.66	0.55	-0.06	-0.27	-0.13	0.31	2.40	-0.17
Percent by COB	97.40%	98.98%	99.92%	100.00%	100.00%	100.00%	99.98%	99.31%	99.82%	99.60%	100.00%	98.96%	98.97%	99.99%	100.00%	98.50%
COB Sigma	3.44	3.82	4.65	6.00	6.00	6.00	5.07	3.96	4.41	4.15	6.00	3.81	3.81	5.22	6.00	3.67

P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Total Expected Allocations (Billions)	$310.070	$279.829	$401.819	$305.027	$346.512	$401.739	$345.064	$312.515	$407.756				$3110.331
Allocation $ Percent	98.49%	98.96%	99.21%	98.78%	98.92%	99.30%	98.71%	98.72%	98.69%				98.88%
Allocation $ Sigma	3.67	3.81	3.91	3.75	3.80	3.96	3.73	3.73	3.72				3.78
Unallocated Impact (Billions $)	$4.695	$2.901	$3.171	$3.722	$3.741	$2.815	$4.455	$4.008	$5.352				$34.860
Total CUSIP Expected	279,519	373,853	314,277	266,052	270,002	351,004	285,362	380,208	315,114				2,835,391
CUSIP Allocations %	97.63%	97.69%	98.45%	97.95%	98.03%	97.67%	98.18%	97.93%	98.25%				97.97%
CUSIP Allocations Sigma	3.48	3.49	3.66	3.54	3.56	3.49	3.59	3.54	3.61				3.55
Unallocated Impact (Count)	6,618	8,626	4,879	5,467	5,328	8,187	5,197	7,861	5,499				57,662

P&I Allocations – Agent Performance



AGENT	Wilmingto n Trust	US Bank	Deutsche Bank	Freddie Mac	Fannie Mae	State Street B&T	HSBC Bank	Computer share	BNYM	Citibank	Equiniti	Wells Fargo	Amer Stock Trf	Ally Bank	M&T Bank	All Other Agents
Total Expected / % of Industry	$8.929	$41.452	$16.427	$2.743	$0.218	$7.550	$1.198	$69.430	$88.201	$26.966	$19.861	$21.813	$6.728	$0.867	$0.002	$93.922
	2.19%	10.17%	4.03%	0.67%	0.05%	1.85%	0.29%	17.03%	21.63%	6.61%	4.87%	5.35%	1.65%	0.21%	0.00%	23.03%
Allocation $ Percent	98.67%	98.85%	99.71%	100.00%	100.00%	100.00%	99.97%	99.67%	98.33%	99.66%	99.56%	99.47%	97.46%	100.00%	93.64%	97.30%
Allocation $ Sigma	3.72	3.77	4.26	6.00	6.00	5.47	4.95	4.21	3.63	4.21	4.12	4.06	3.45	6.00	3.03	3.43
Variance from Industry $ Sigma	0.00	0.05	0.54	2.28	2.28	1.75	1.23	0.49	-0.10	0.49	0.40	0.34	-0.27	2.28	-0.70	-0.30
CUSIP Allocations %	93.59%	97.65%	98.88%	100.00%	100.00%	99.81%	98.58%	99.63%	99.45%	99.72%	99.48%	99.32%	95.83%	100.00%	25.00%	97.35%
CUSIP Allocations Sigma	3.02	3.49	3.78	6.00	6.00	4.39	3.69	4.18	4.04	4.27	4.06	3.97	3.23	6.00	0.83	3.44
Variance from Industry CUSIP Sigma	-0.59	-0.12	0.17	2.39	2.39	0.78	0.08	0.57	0.43	0.66	0.45	0.36	-0.38	2.39	-2.78	-0.17