



ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

August 2023

Executive Summary

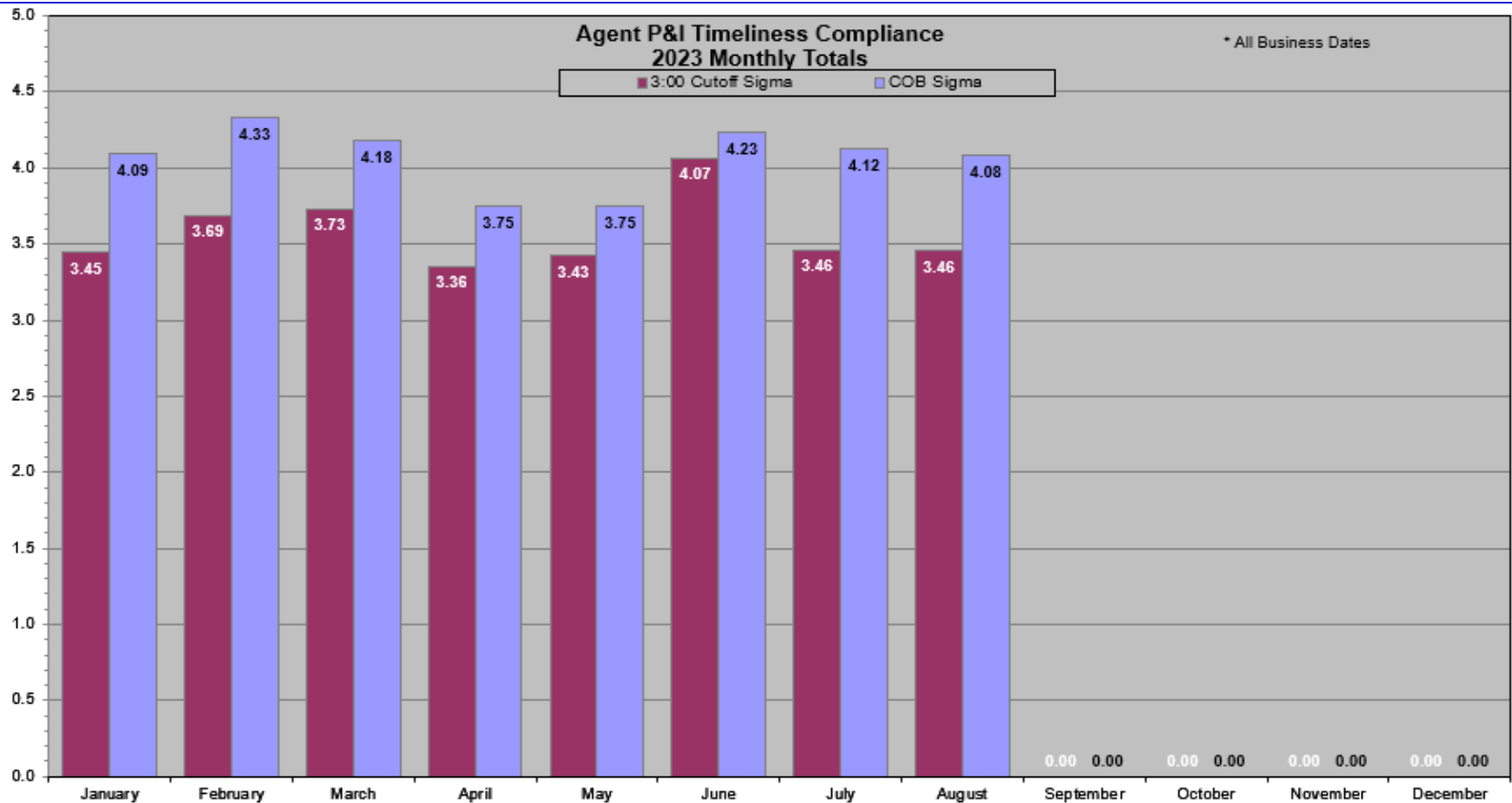
This report highlights the August 2023 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 August 2023 was 3.46σ (97.49)%. 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 August 2023 was 3.73σ (98.72)%. This month's performance is below the target of 3.83σ (99.00%).

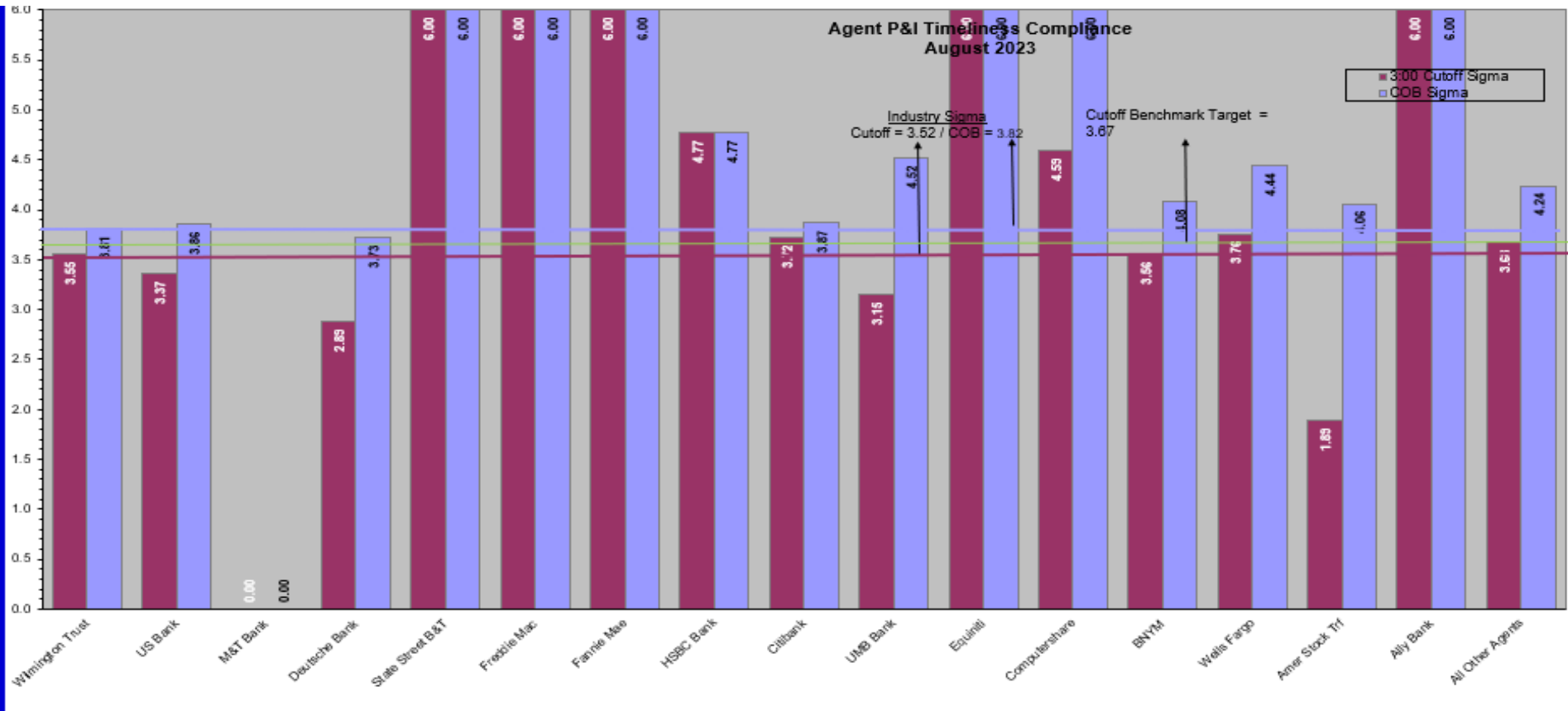
Please visit DTCC's web-site <http://dtcc.com/asset-services/asset-services-performance-metrics.aspx> for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



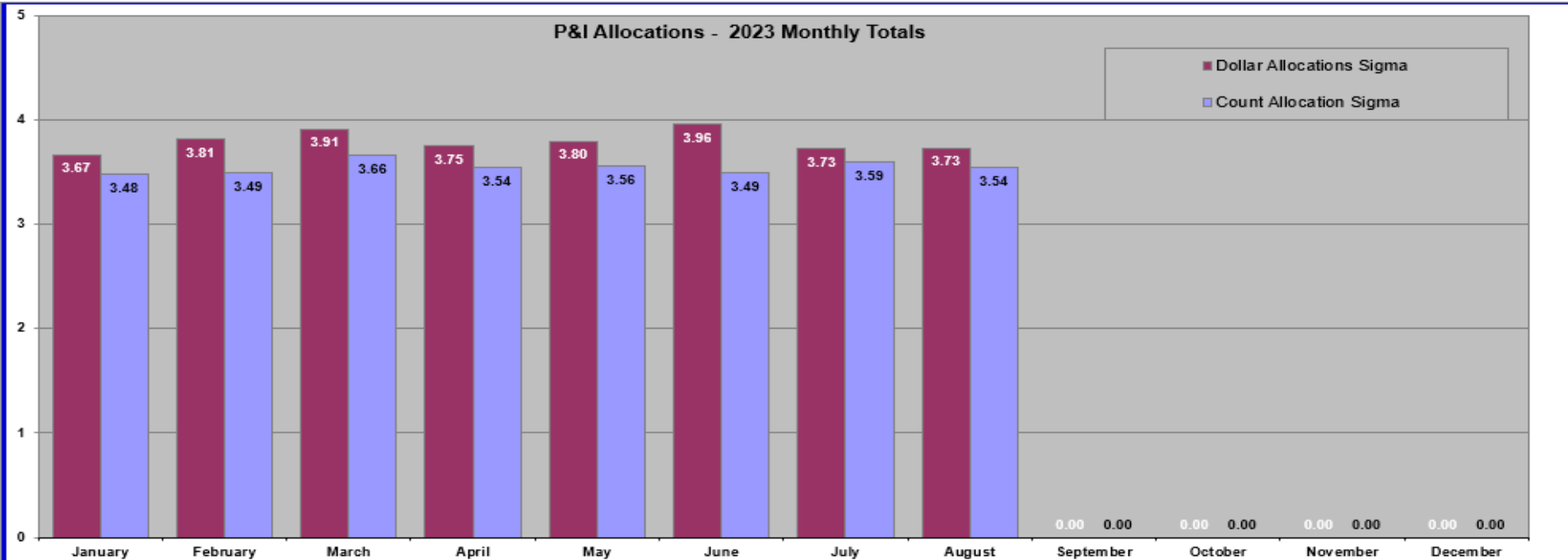
| | January | February | March | April | May | June | July | August | September | October | November | December | YTD |
|--------------------------------|---------|----------|--------|--------|--------|--------|--------|--------|-----------|---------|----------|----------|--------|
| Percent by 3:00 Cut-off | 97.42% | 98.58% | 98.72% | 96.83% | 97.31% | 99.49% | 97.53% | 97.49% | | | | | 97.98% |
| Cutoff Sigma | 3.45 | 3.69 | 3.73 | 3.36 | 3.43 | 4.07 | 3.46 | 3.46 | | | | | 3.55 |
| Percent by COB | 99.53% | 99.77% | 99.63% | 98.77% | 98.77% | 99.69% | 99.57% | 99.51% | | | | | 99.41% |
| COB Sigma | 4.09 | 4.33 | 4.18 | 3.75 | 3.75 | 4.23 | 4.12 | 4.08 | | | | | 4.02 |

P&I Timeliness Compliance – Agent Performance



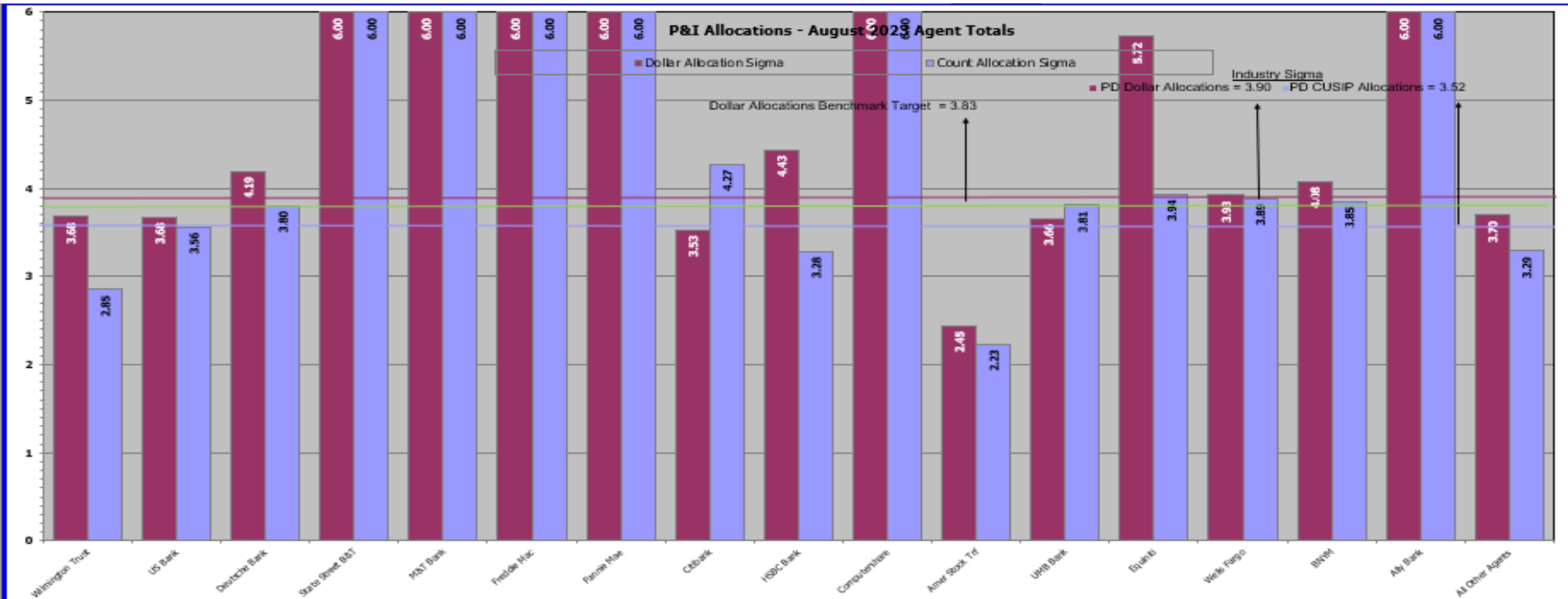
| | Wilmington Trust | US Bank | M&T Bank | Deutsche Bank | State Street | Freddie Mac | Fannie Mae | HSBC Bank | Citibank | Equiniti | Computershare | BNYM | Wells Fargo | AmeriStock Trf | Ally Bank | All Other Agents |
|--------------------------------------|------------------|---------|----------|---------------|--------------|-------------|------------|-----------|----------|----------|---------------|--------|-------------|----------------|-----------|------------------|
| % of Total Allocations | 3.24% | 18.48% | 0.00% | 2.82% | 0.98% | 0.95% | 0.07% | 0.82% | 5.27% | 3.99% | 9.03% | 21.72% | 6.70% | 1.95% | 0.19% | 23.15% |
| Percent by 3:00 Cut-off | 97.99% | 96.90% | #DIV/0! | 91.72% | 100.00% | 100.00% | 100.00% | 99.95% | 98.70% | 100.00% | 99.90% | 98.02% | 98.81% | 65.03% | 100.00% | 98.54% |
| Cutoff Sigma | 3.55 | 3.37 | #DIV/0! | 2.89 | 6.00 | 6.00 | 6.00 | 4.77 | 3.72 | 6.00 | 4.59 | 3.56 | 3.76 | 1.89 | 6.00 | 3.68 |
| Variance from Industry Cutoff | 0.09 | -0.09 | #DIV/0! | -0.57 | 2.54 | 2.54 | 2.54 | 1.31 | 0.27 | 2.54 | 1.14 | 0.10 | 0.30 | -1.57 | 2.54 | 0.22 |
| Percent by COB | 98.96% | 99.08% | #DIV/0! | 98.70% | 100.00% | 100.00% | 100.00% | 99.95% | 99.12% | 100.00% | 100.00% | 99.51% | 99.83% | 99.48% | 100.00% | 99.69% |
| COB Sigma | 3.81 | 3.86 | #DIV/0! | 3.73 | 6.00 | 6.00 | 6.00 | 4.77 | 3.87 | 6.00 | 6.00 | 4.08 | 4.44 | 4.06 | 6.00 | 4.24 |

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 | | | | | \$2702.575 |
| Allocation % Percent | 98.49% | 98.96% | 99.21% | 98.78% | 98.92% | 99.30% | 98.71% | 98.72% | | | | | 98.91% |
| Allocation \$ Sigma | 3.67 | 3.81 | 3.91 | 3.75 | 3.80 | 3.96 | 3.73 | 3.73 | | | | | 3.79 |
| Unallocated Impact (Billions \$) | \$4.695 | \$2.901 | \$3.171 | \$3.722 | \$3.741 | \$2.815 | \$4.455 | \$4.008 | | | | | \$29.508 |
| Total CUSIP Expected | 279,519 | 373,853 | 314,277 | 266,052 | 270,002 | 351,004 | 285,362 | 380,208 | | | | | 2,520,277 |
| CUSIP Allocations % | 97.63% | 97.69% | 98.45% | 97.95% | 98.03% | 97.67% | 98.18% | 97.93% | | | | | 97.93% |
| CUSIP Allocations Sigma | 3.48 | 3.49 | 3.66 | 3.54 | 3.56 | 3.49 | 3.59 | 3.54 | | | | | 3.54 |
| Unallocated Impact (Count) | 6,618 | 8,626 | 4,879 | 5,467 | 5,328 | 8,187 | 5,197 | 7,861 | | | | | 52,163 |

P&I Allocations – Agent Performance



| AGENT | Wilmington Trust | US Bank | Deutsche Bank | State Street B&T | M&T Bank | Freddie Mac | Fannie Mae | Citibank | HSBC Bank | Computer share | Amer Stock Trf | Equiniti | Wells Fargo | BNYM | Ally Bank | All Other Agents |
|---|------------------|-----------------|----------------|------------------|----------------|----------------|----------------|-----------------|----------------|-----------------|----------------|-----------------|-----------------|-----------------|----------------|------------------|
| Total Expected % of Industry | \$10.196 | \$57.815 | \$9.463 | \$3.130 | \$0.002 | \$2.673 | \$0.225 | \$15.966 | \$0.841 | \$28.845 | \$6.221 | \$12.803 | \$21.590 | \$66.956 | \$0.600 | \$73.864 |
| | 3.26% | 18.50% | 3.03% | 1.00% | 0.00% | 0.86% | 0.07% | 5.11% | 0.27% | 9.23% | 1.99% | 4.10% | 6.91% | 21.42% | 0.19% | 23.64% |
| Allocation \$ Percent | 98.53% | 98.52% | 99.65% | 100.00% | 100.00% | 100.00% | 100.00% | 97.86% | 99.83% | 100.00% | 82.78% | 100.00% | 99.24% | 99.51% | 100.00% | 98.59% |
| Allocation \$ Sigma | 3.68 | 3.68 | 4.19 | 6.00 | 6.00 | 6.00 | 6.00 | 3.53 | 4.43 | 6.00 | 2.45 | 5.72 | 3.93 | 4.08 | 6.00 | 3.70 |
| Variance from Industry \$ Sigma | -0.05 | -0.06 | 0.46 | 2.27 | 2.27 | 2.27 | 2.27 | -0.21 | 0.70 | 2.27 | -1.29 | 1.99 | 0.19 | 0.35 | 2.27 | -0.04 |
| CUSIP Allocations % | 91.19% | 98.01% | 98.92% | 100.00% | 100.00% | 100.00% | 100.00% | 99.72% | 96.28% | 100.00% | 76.63% | 99.26% | 99.15% | 99.06% | 100.00% | 96.35% |
| CUSIP Allocations Sigma | 2.85 | 3.56 | 3.80 | 6.00 | 6.00 | 6.00 | 6.00 | 4.27 | 3.28 | 6.00 | 2.23 | 3.94 | 3.89 | 3.85 | 6.00 | 3.29 |
| Variance from Industry CUSIP Sigma | -0.63 | 0.02 | 0.26 | 2.46 | 2.46 | 2.46 | 2.46 | 0.73 | -0.26 | 2.46 | -1.31 | 0.40 | 0.35 | 0.31 | 2.46 | -0.25 |