DTCC
ADVANCING FINANCIAL MARKETS. TOGETHER.™

ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

August 2024

Executive Summary

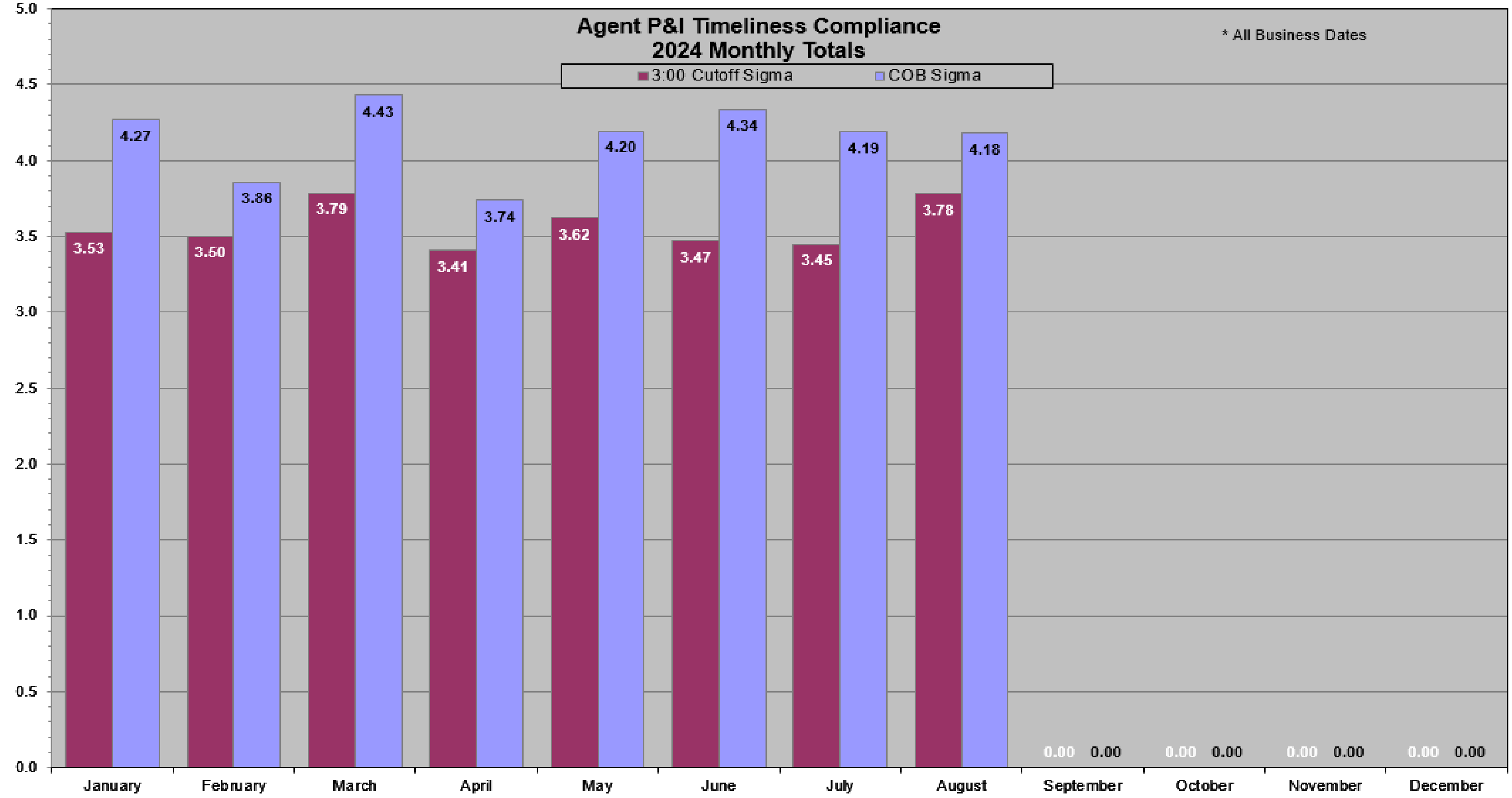
This report highlights the August 2024 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 August 2024 was 3.78σ 98.87%. 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 August 2024 was 4.09σ 99.52%. This month's performance is above the target of 3.83σ (99.00%).

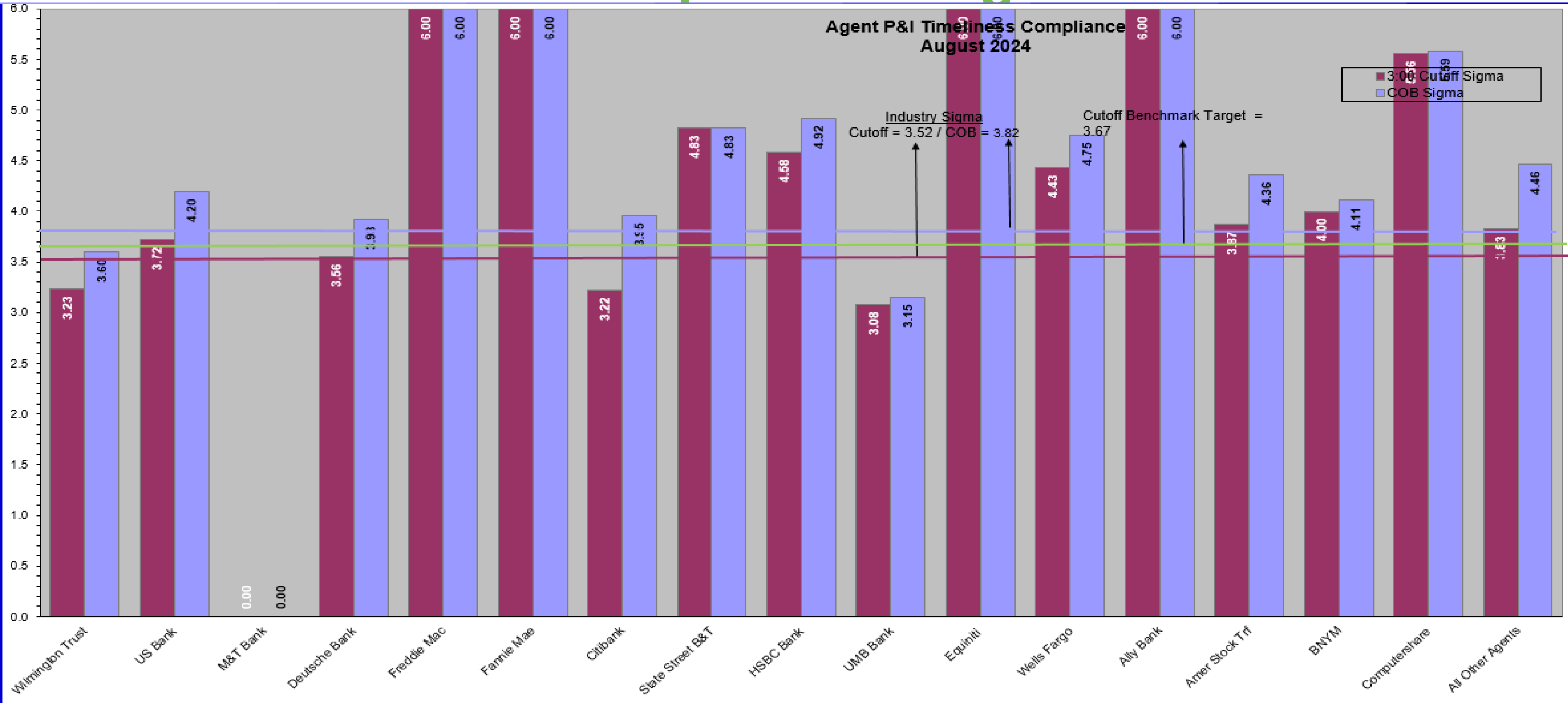
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

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%	98.90%	97.19%	98.30%	97.56%	97.45%	98.87%					97.99%
Cutoff Sigma	3.53	3.50	3.79	3.41	3.62	3.47	3.45	3.78					3.55
Percent by COB	99.72%	99.08%	99.83%	98.75%	99.65%	99.77%	99.64%	99.64%					99.52%
COB Sigma	4.27	3.86	4.43	3.74	4.20	4.34	4.19	4.18					4.09

P&I Timeliness Compliance – Agent Performance



	Wilmington Trust	US Bank	M&T Bank	Deutsche Bank	Freddie Mac	Fannie Mae	Citibank	State Street B&T	HSBC Bank	Equiniti	Wells Fargo	Ally Bank	Amer Stock Trf	BNYM	Computershare	All Other Agents
% of Total Allocations	2.77%	16.53%	0.00%	3.42%	0.99%	0.03%	6.74%	0.89%	0.33%	3.23%	7.89%	0.15%	1.57%	23.32%	8.52%	22.93%
Percent by 3:00 Cut-off	95.83%	98.69%	#DIV/0!	98.03%	100.00%	100.00%	95.75%	99.96%	99.90%	100.00%	99.83%	100.00%	99.12%	99.38%	100.00%	99.01%
Cutoff Sigma	3.23	3.72	#DIV/0!	3.56	6.00	6.00	3.22	4.83	4.58	6.00	4.43	6.00	3.87	4.00	5.56	3.83
Variance from Industry Cutoff	-0.55	-0.06	#DIV/0!	-0.22	2.22	2.22	-0.56	1.05	0.80	2.22	0.65	2.22	0.09	0.22	1.78	0.05
Percent by COB	98.23%	99.65%	#DIV/0!	99.24%	100.00%	100.00%	99.29%	99.96%	99.97%	100.00%	99.94%	100.00%	99.79%	99.55%	100.00%	99.85%
COB Sigma	3.60	4.20	#DIV/0!	3.93	6.00	6.00	3.95	4.83	4.92	6.00	4.75	6.00	4.36	4.11	5.59	4.46

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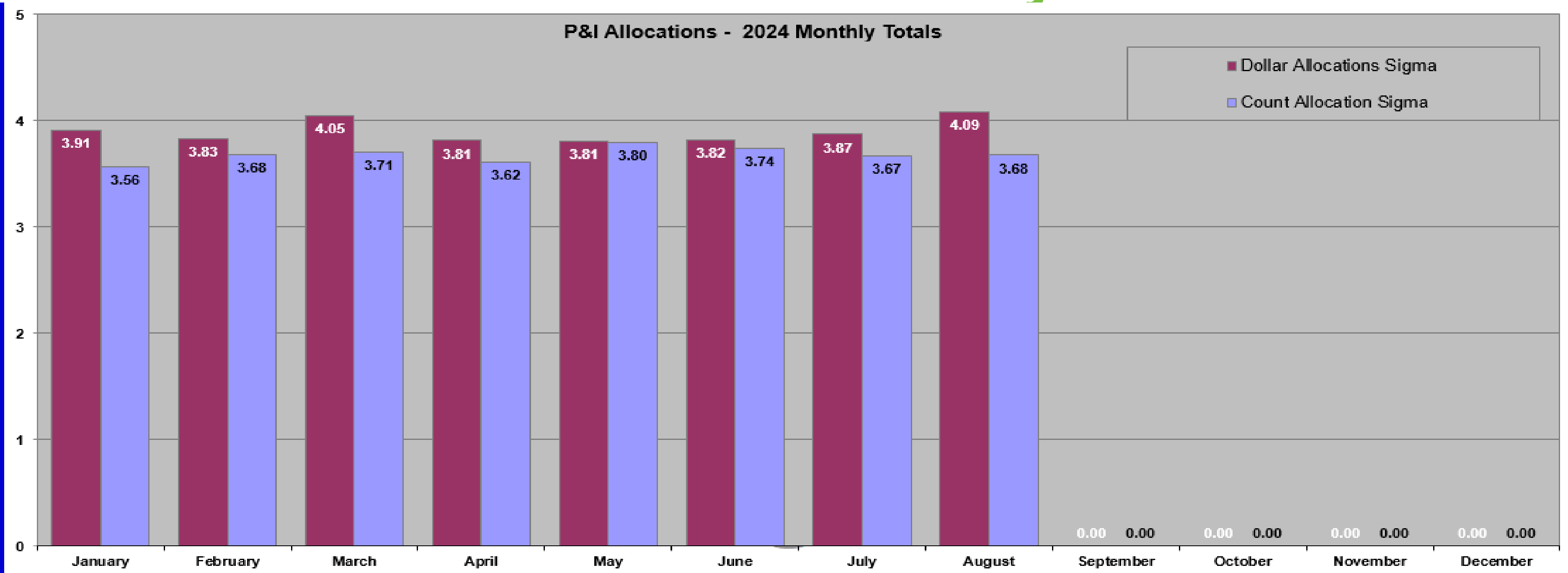
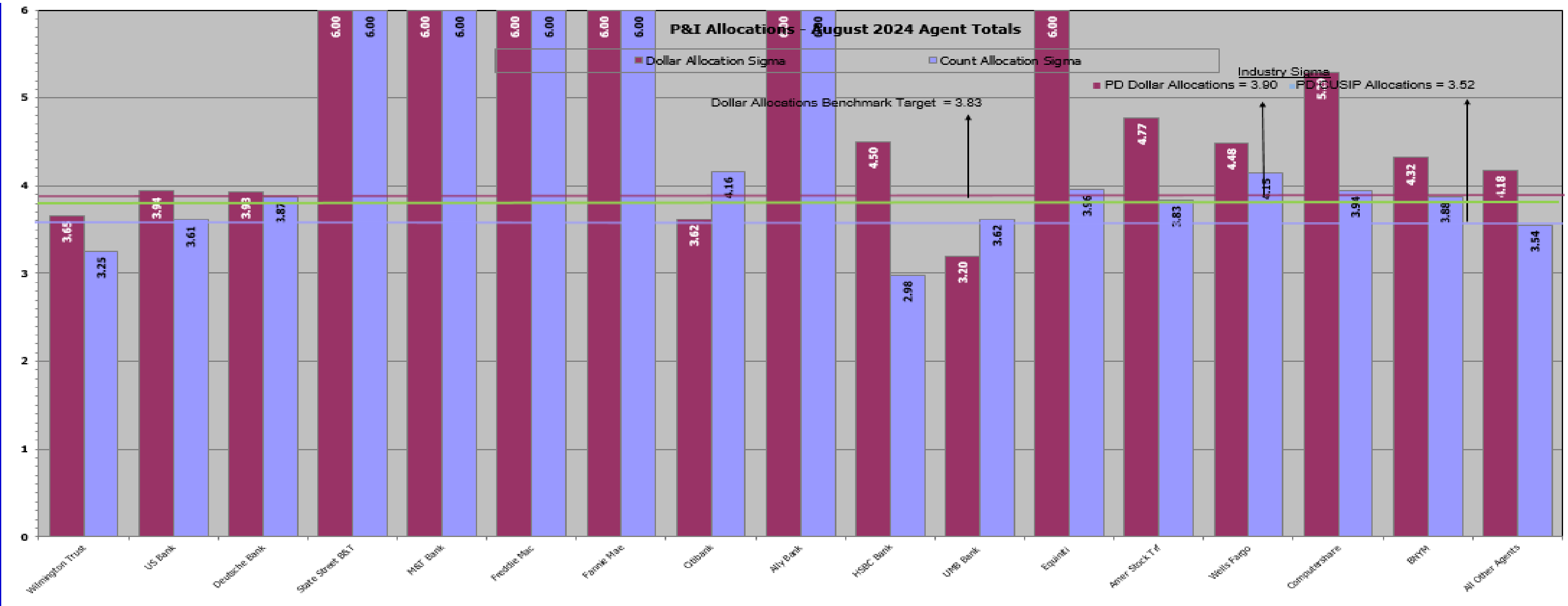
P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Total Expected Allocations (Billions)	$393.955	$350.516	$490.694	$442.904	$433.031	$474.827	$461.491	$403.038					$3450.454
Allocation $ Percent	99.20%	99.01%	99.46%	98.97%	98.96%	98.98%	99.12%	99.52%					99.16%
Allocation $ Sigma	3.91	3.83	4.05	3.81	3.81	3.82	3.87	4.09					3.89
Unallocated Impact (Billions $)	$3.143	$3.453	$2.649	$4.577	$4.506	$4.822	$4.066	$1.939					$29.156
Total CUSIP Expected	286,566	379,088	317,837	278,865	273,272	344,181	298,982	383,690					2,562,481
CUSIP Allocations %	98.05%	98.54%	98.64%	98.28%	98.92%	98.76%	98.50%	98.53%					98.53%
CUSIP Allocations Sigma	3.56	3.68	3.71	3.62	3.80	3.74	3.67	3.68					3.68
Unallocated Impact (Count)	5,585	5,539	4,324	4,783	2,943	4,280	4,477	5,650					37,581

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	State Street B&T	M&T Bank	Freddie Mac	Fannie Mae	Citibank	Ally Bank	HSBC Bank	Equiniti	Amer Stock Trf	Wells Fargo	Computer share	BNYM	All Other Agents
Total Expected / % of Industry	$10.957	$64.701	$14.413	$3.183	$0.001	$3.263	$0.125	$26.748	$1.961	$1.005	$13.213	$6.394	$31.706	$35.148	$93.965	$94.149
	2.72%	16.05%	3.58%	0.79%	0.00%	0.81%	0.03%	6.64%	0.49%	0.25%	3.28%	1.59%	7.87%	8.72%	23.31%	23.36%
Allocation $ Percent	98.44%	99.26%	99.25%	100.00%	100.00%	100.00%	100.00%	98.29%	100.00%	99.87%	100.00%	99.95%	99.86%	99.99%	99.76%	99.63%
Allocation $ Sigma	3.65	3.94	3.93	6.00	6.00	6.00	6.00	3.62	6.00	4.50	6.00	4.77	4.48	5.29	4.32	4.18
Variance from Industry $ Sigma	-0.44	-0.15	-0.16	1.91	1.91	1.91	1.91	-0.47	1.91	0.41	1.91	0.68	0.39	1.20	0.23	0.09
CUSIP Allocations %	95.96%	98.26%	99.12%	100.00%	100.00%	100.00%	100.00%	99.61%	100.00%	93.06%	99.31%	99.01%	99.60%	99.26%	99.13%	97.95%
CUSIP Allocations Sigma	3.25	3.61	3.87	6.00	6.00	6.00	6.00	4.16	6.00	2.98	3.96	3.83	4.15	3.94	3.88	3.54
Variance from Industry CUSIP Sigma	-0.43	-0.07	0.20	2.32	2.32	2.32	2.32	0.48	2.32	-0.70	0.29	0.15	0.47	0.26	0.20	-0.13