ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

July 2024

Executive Summary

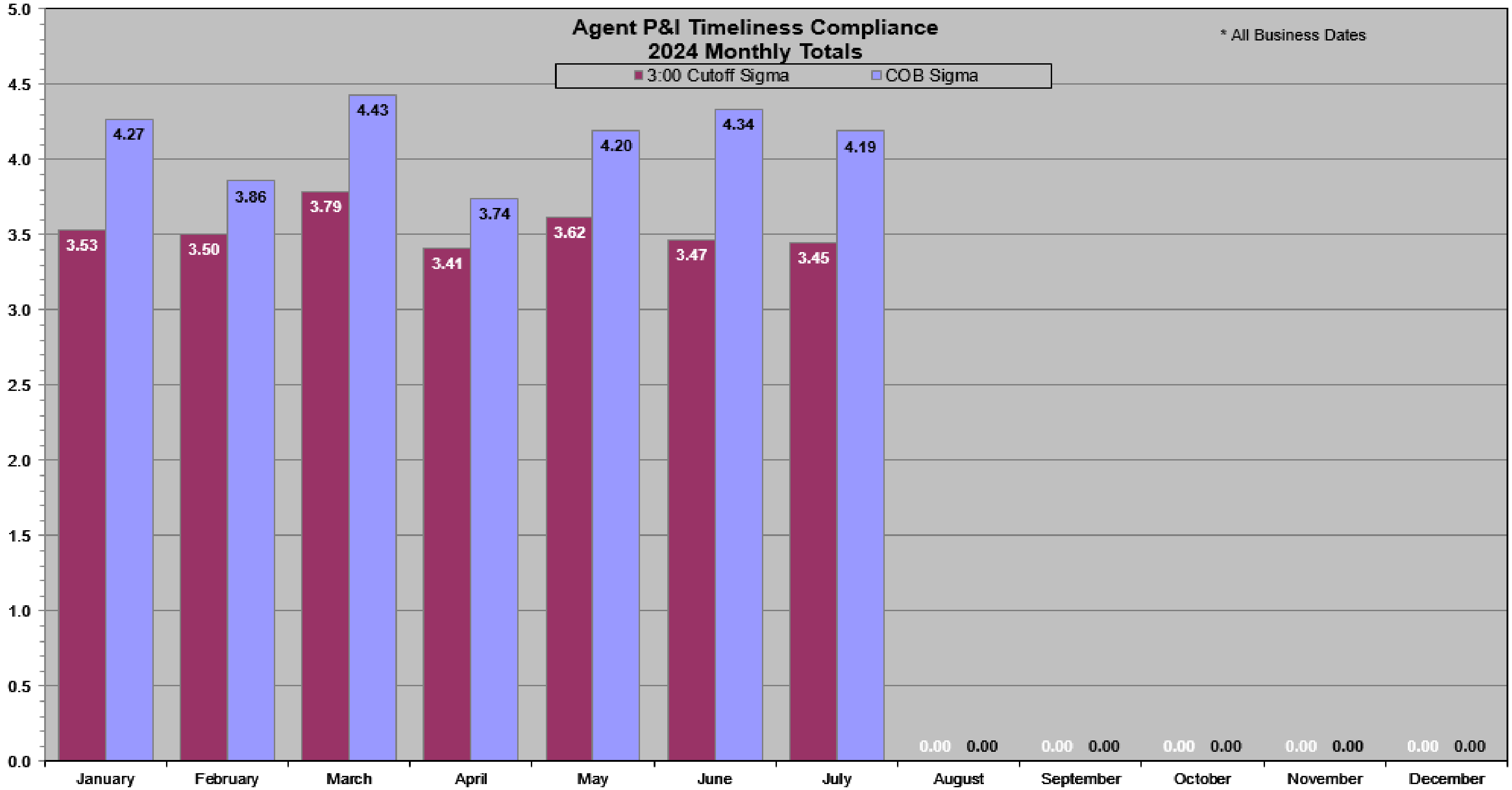
This report highlights the July 2024 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 July 2024 was 3.45σ (97.45)%. 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 July 2024 was 3.87σ (99.12)%. This month's performance is above the target of 3.83σ (99.00%).

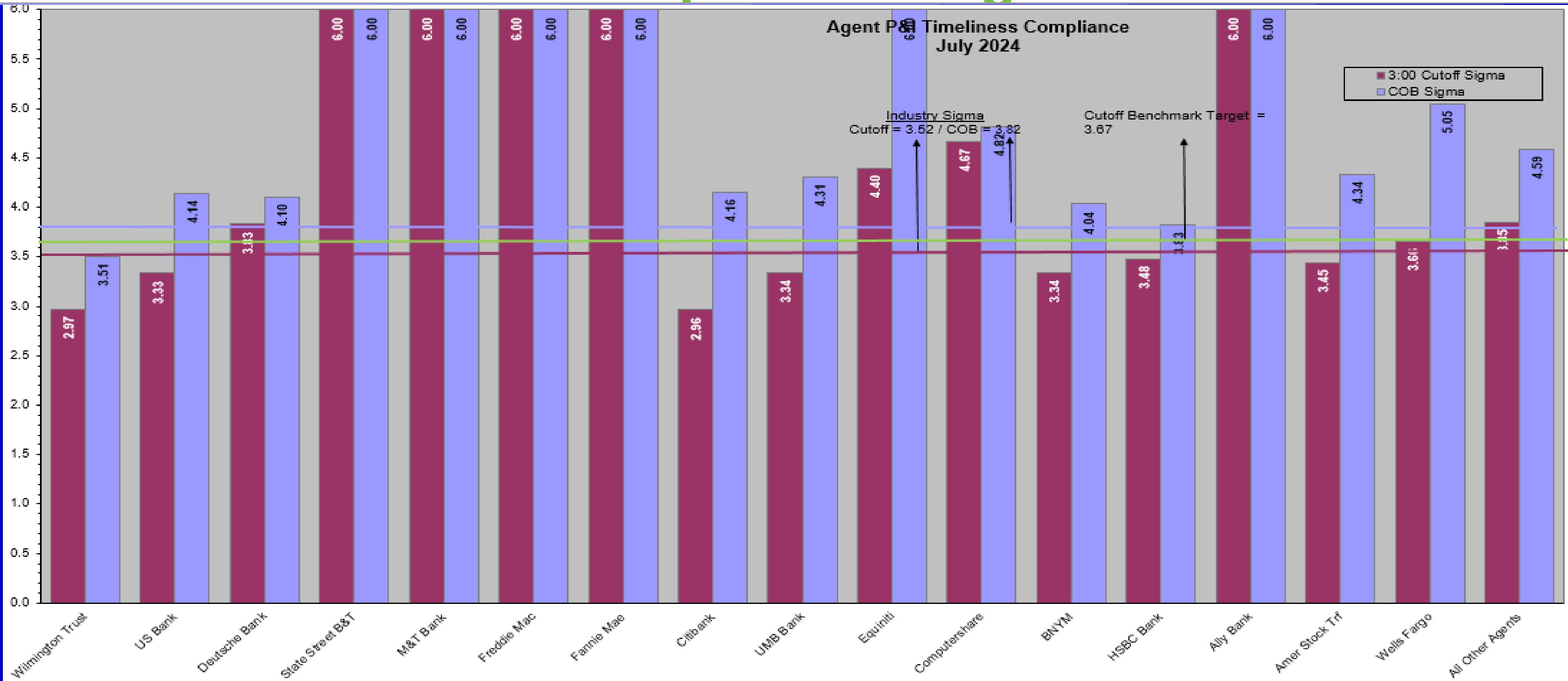
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



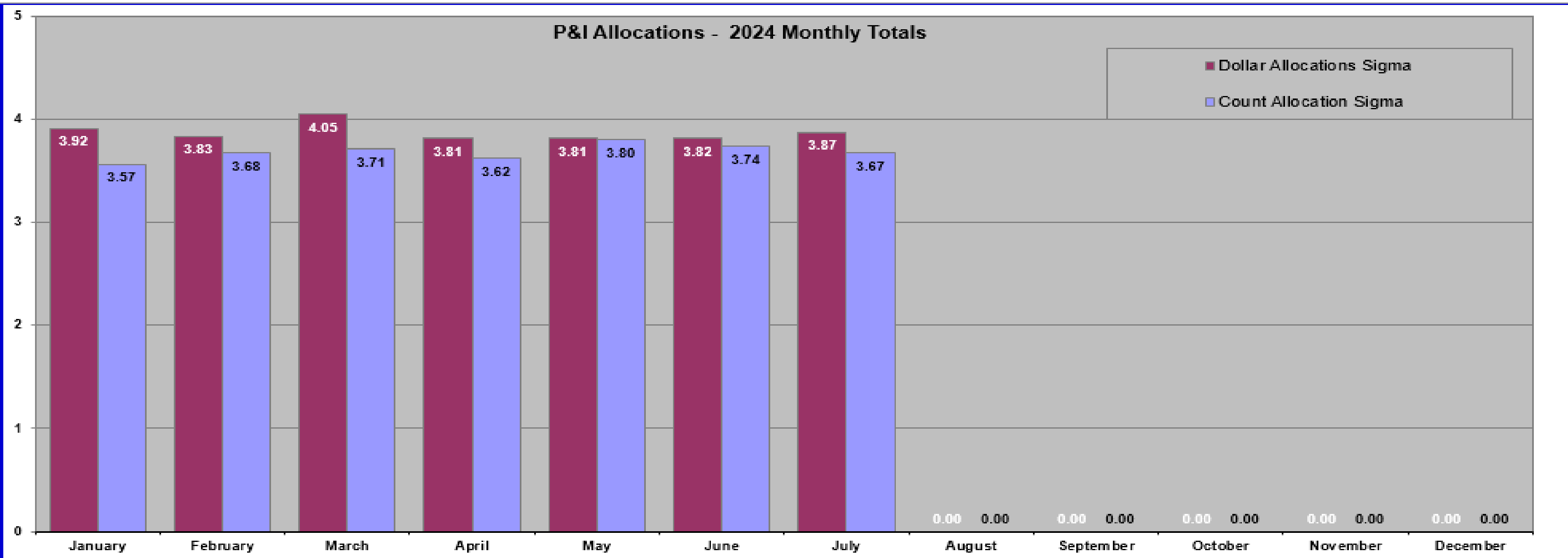
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.89%	97.74%	98.90%	97.19%	98.30%	97.56%	97.45%						97.87%
Cutoff Sigma	3.53	3.50	3.79	3.41	3.62	3.47	3.45						3.53
Percent by COB	99.72%	99.08%	99.83%	98.75%	99.65%	99.77%	99.64%						99.51%
COB Sigma	4.27	3.86	4.43	3.74	4.20	4.34	4.19						4.08

P&I Timeliness Compliance – Agent Performance



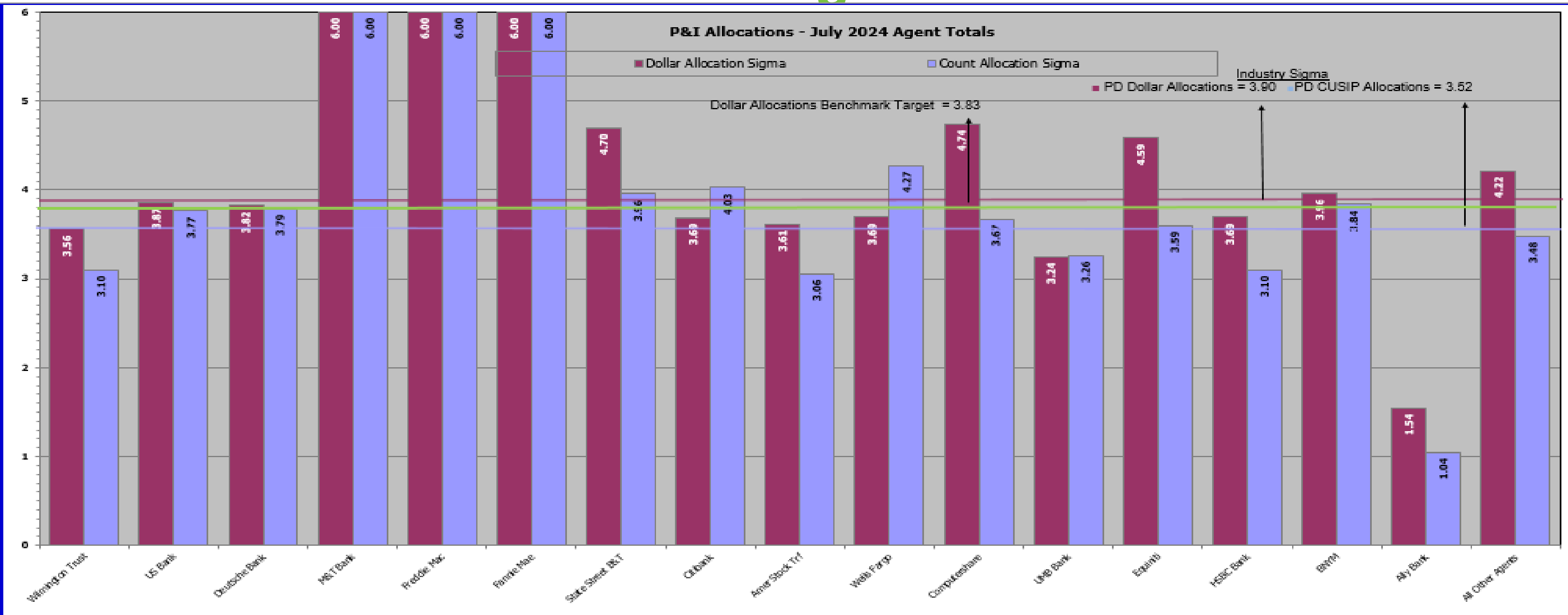
	Wilmington Trust	US Bank	Deutsche Bank	State Street	M&T Bank	Freddie Mac	Fannie Mae	Citibank	Equiniti	Computershare	BNYM	HSBC Bank	Ally Bank	Amer Stock Trf	Wells Fargo	All Other Agents
% of Total Allocations	2.99%	20.89%	3.97%	2.50%	0.00%	0.72%	0.03%	6.60%	2.28%	7.06%	23.31%	0.09%	0.02%	1.24%	6.98%	20.59%
Percent by 3:00 Cut-off	92.95%	96.67%	99.01%	100.00%	100.00%	100.00%	100.00%	92.85%	99.81%	99.92%	96.73%	97.61%	100.00%	97.42%	98.48%	99.06%
Cutoff Sigma	2.97	3.33	3.83	6.00	6.00	6.00	6.00	2.96	4.40	4.67	3.34	3.48	6.00	3.45	3.66	3.85
Variance from Industry Cutoff	-0.48	-0.12	0.38	2.55	2.55	2.55	2.55	-0.49	0.95	1.21	-0.11	0.03	2.55	-0.01	0.21	0.40
Percent by COB	97.76%	99.59%	99.54%	100.00%	100.00%	100.00%	100.00%	99.61%	100.00%	99.95%	99.44%	99.01%	100.00%	99.77%	99.98%	99.90%
COB Sigma	3.51	4.14	4.10	6.00	6.00	6.00	6.00	4.16	6.00	4.82	4.04	3.83	6.00	4.34	5.05	4.59

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						$3047.417
Allocation $ Percent	99.21%	99.02%	99.46%	98.97%	98.97%	98.98%	99.12%						99.11%
Allocation $ Sigma	3.92	3.83	4.05	3.81	3.81	3.82	3.87						3.87
Unallocated Impact (Billions $)	$3.096	$3.428	$2.646	$4.569	$4.475	$4.822	$4.066						$27.102
Total CUSIP Expected	286,566	373,594	317,837	278,865	273,272	344,181	298,982						2,173,297
CUSIP Allocations %	98.06%	98.52%	98.64%	98.29%	98.93%	98.76%	98.50%						98.53%
CUSIP Allocations Sigma	3.57	3.68	3.71	3.62	3.80	3.74	3.67						3.68
Unallocated Impact (Count)	5,570	5,534	4,314	4,768	2,922	4,280	4,477						31,865

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	M&T Bank	Freddie Mac	Fannie Mae	State Street B&T	Citibank	Amer Stock Trf	Wells Fargo	Computer share	Equiniti	HSBC Bank	BNYM	Ally Bank	All Other Agents
Total Expected / % of Industry	$12.512	$93.886	$18.084	$0.056	$2.733	$0.130	$11.586	$28.898	$5.799	$32.205	$32.961	$10.658	$0.397	$110.546	$1.214	$97.481
	2.71%	20.34%	3.92%	0.01%	0.59%	0.03%	2.51%	6.26%	1.26%	6.98%	7.14%	2.31%	0.09%	23.95%	0.26%	21.12%
Allocation $ Percent	98.03%	99.10%	98.99%	100.00%	100.00%	100.00%	99.93%	98.57%	98.24%	98.59%	99.94%	99.90%	98.58%	99.30%	51.72%	99.67%
Allocation $ Sigma	3.56	3.87	3.82	6.00	6.00	6.00	4.70	3.69	3.61	3.69	4.74	4.59	3.69	3.96	1.54	4.22
Variance from Industry $ Sigma	-0.31	-0.01	-0.05	2.13	2.13	2.13	0.82	-0.19	-0.27	-0.18	0.87	0.71	-0.18	0.08	-2.33	0.34
CUSIP Allocations %	94.47%	98.83%	98.91%	100.00%	100.00%	100.00%	99.30%	99.43%	94.06%	99.72%	98.51%	98.18%	94.49%	99.04%	32.31%	97.64%
CUSIP Allocations Sigma	3.10	3.77	3.79	6.00	6.00	6.00	3.96	4.03	3.06	4.27	3.67	3.59	3.10	3.84	1.04	3.48
Variance from Industry CUSIP Sigma	-0.58	0.09	0.12	2.33	2.33	2.33	0.28	0.36	-0.61	0.60	0.00	-0.08	-0.58	0.17	-2.63	-0.19