ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

June 2024

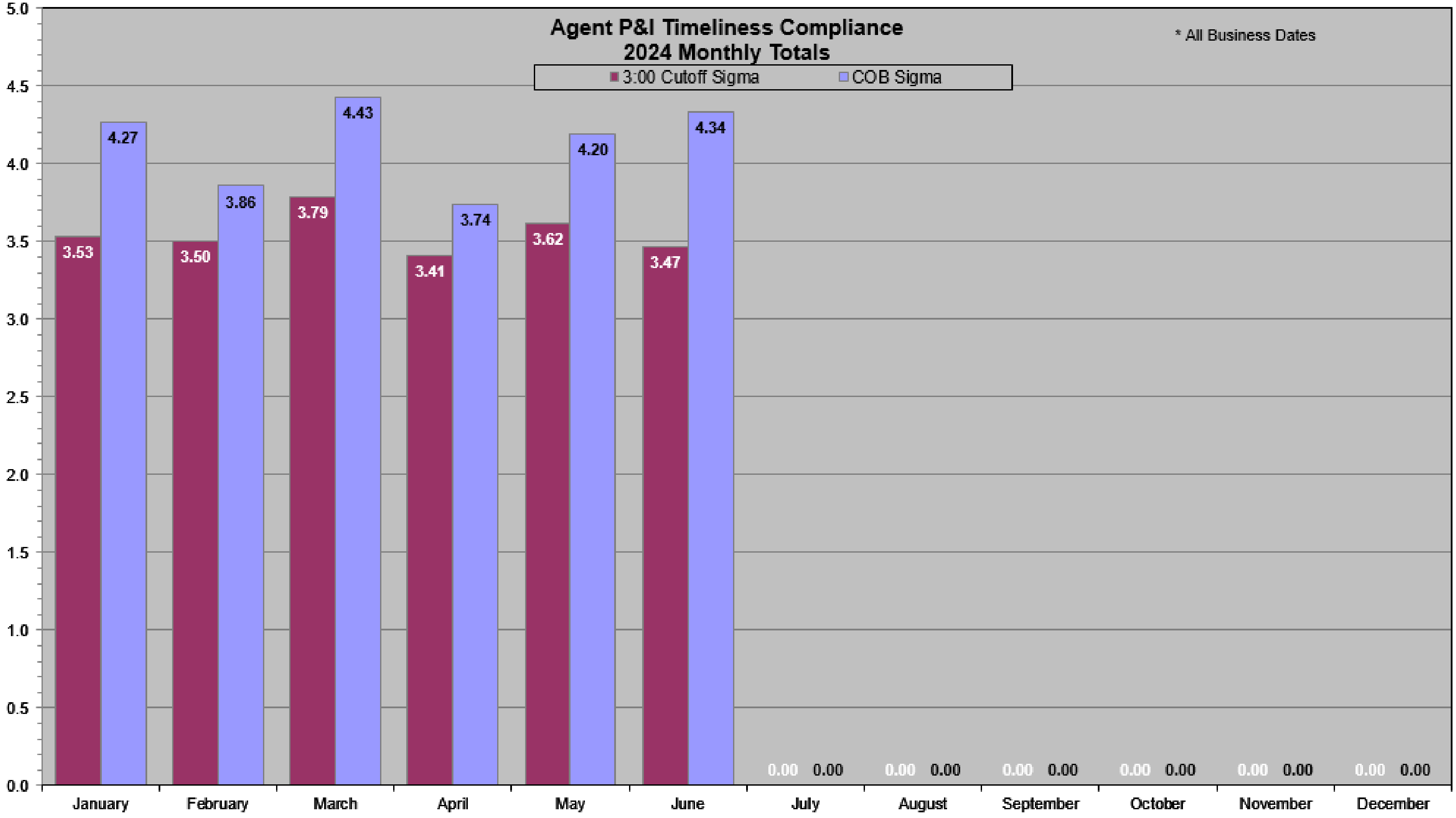
Executive Summary

This report highlights the June 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 June 2024 was 3.47σ (97.56)%. This month's performance is below the target of 3.67σ (98.50)%.

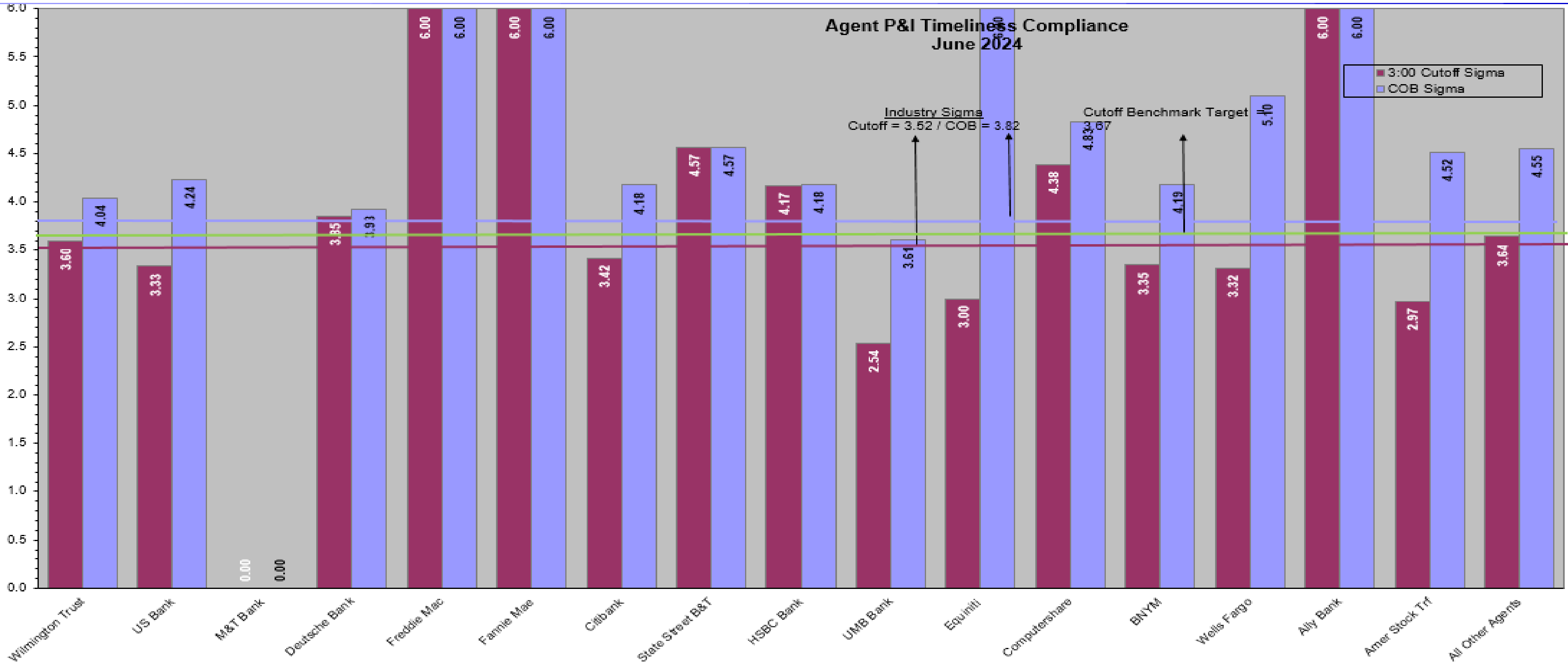
Principal and Interest allocations on payable date - percentage of allocated dollars and CUSIPS, relative to the total expected dollars and CUSIPs allocated. The Agent sigma performance for June 2024 was 3.82σ (98.98)%. This month's performance is below the target of 3.83σ (99.00%).

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.



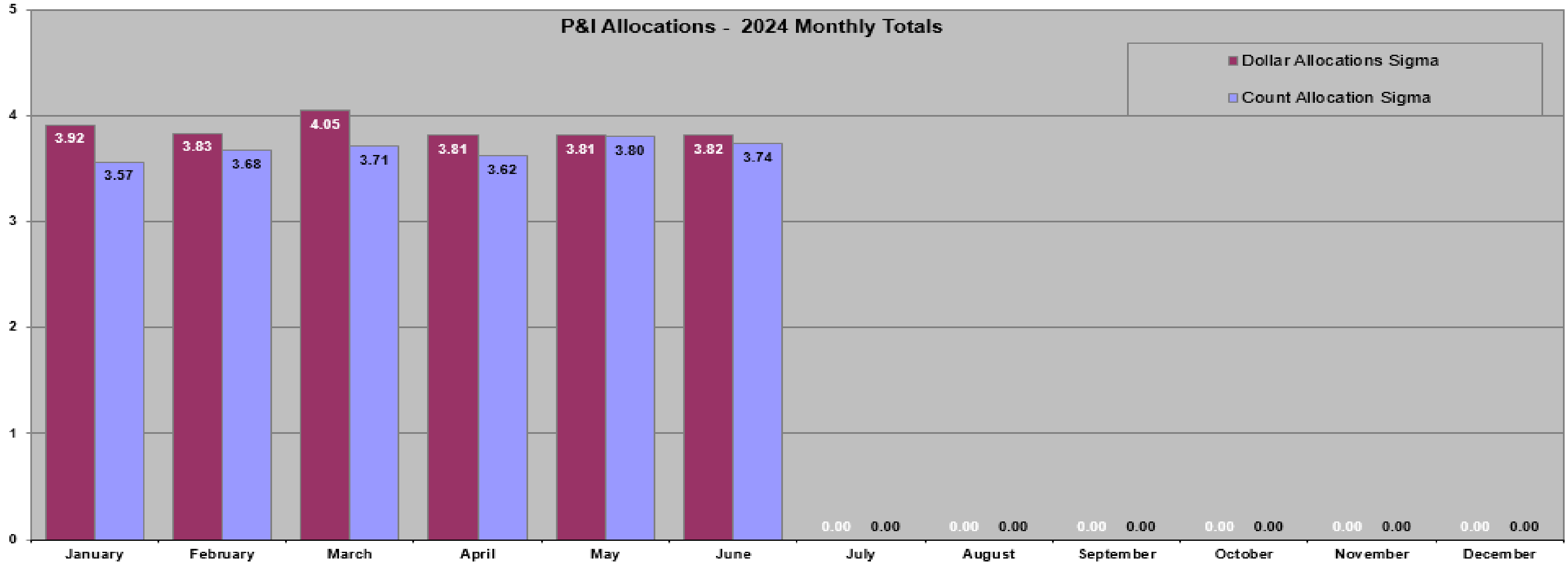
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.89%	97.74%	98.90%	97.19%	98.30%	97.56%							97.95%
Cutoff Sigma	3.53	3.50	3.79	3.41	3.62	3.47							3.54
Percent by COB	99.72%	99.08%	99.83%	98.75%	99.65%	99.77%							99.48%
COB Sigma	4.27	3.86	4.43	3.74	4.20	4.34							4.07

P&I Timeliness Compliance – Agent Performance



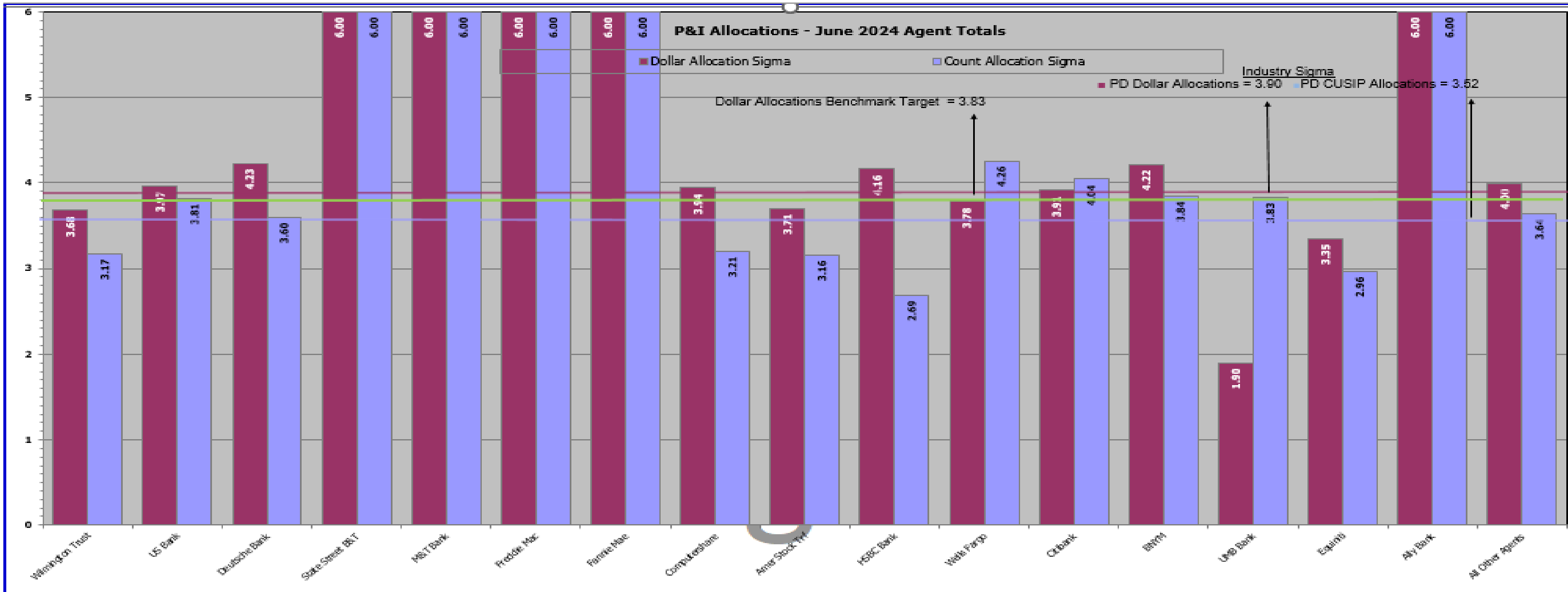
	Wilmington Trust	US Bank	M&T Bank	Deutsche Bank	Freddie Mac	Fannie Mae	Citibank	State Street B&T	HSBC Bank	Equiniti	Computershare	BNYM	Wells Fargo	Ally Bank	Amer Stock Trf	All Other Agents
% of Total Allocations	3.81%	14.86%	0.00%	2.82%	0.72%	0.03%	5.37%	3.54%	0.10%	3.79%	15.59%	18.43%	6.72%	0.05%	1.54%	21.83%
Percent by 3:00 Cut-off	98.21%	96.67%	#DIV/0!	99.07%	100.00%	100.00%	97.26%	99.89%	99.62%	93.32%	99.80%	96.76%	96.53%	100.00%	92.97%	98.38%
Cutoff Sigma	3.60	3.33	#DIV/0!	3.85	6.00	6.00	3.42	4.57	4.17	3.00	4.38	3.35	3.32	6.00	2.97	3.64
Variance from Industry Cutoff Sigma	0.13	-0.14	#DIV/0!	0.38	2.53	2.53	-0.05	1.10	0.70	-0.47	0.91	-0.12	-0.16	2.53	-0.50	0.17
Percent by COB	99.45%	99.69%	#DIV/0!	99.24%	100.00%	100.00%	99.63%	99.89%	99.64%	100.00%	99.96%	99.64%	99.98%	100.00%	99.87%	99.89%
COB Sigma	4.04	4.24	#DIV/0!	3.93	6.00	6.00	4.18	4.57	4.18	6.00	4.83	4.19	5.10	6.00	4.52	4.55

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							$2585.926
Allocation $ Percent	99.21%	99.02%	99.46%	98.97%	98.97%	98.98%							99.11%
Allocation $ Sigma	3.92	3.83	4.05	3.81	3.81	3.82							3.87
Unallocated Impact (Billions $)	$3.096	$3.428	$2.646	$4.569	$4.475	$4.822							$23.036
Total CUSIP Expected	286,566	373,594	317,837	278,865	273,272	344,181							1,874,315
CUSIP Allocations %	98.06%	98.52%	98.64%	98.29%	98.93%	98.76%							98.54%
CUSIP Allocations Sigma	3.57	3.68	3.71	3.62	3.80	3.74							3.68
Unallocated Impact (Count)	5,570	5,534	4,314	4,768	2,922	4,280							27,388

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	State Street B&T	M&T Bank	Freddie Mac	Fannie Mae	Computer share	Amer Stock Trf	HSBC Bank	Wells Fargo	Citibank	BNYM	Equiniti	Ally Bank	All Other Agents
Total Expected / % of Industry	$17.975	$69.145	$14.785	$16.768	$0.000	$3.440	$0.151	$75.662	$7.478	$0.470	$32.288	$24.847	$82.920	$18.334	$1.827	$104.947
	3.79%	14.56%	3.11%	3.53%	0.00%	0.72%	0.03%	15.93%	1.57%	0.10%	6.80%	5.23%	17.46%	3.86%	0.38%	22.10%
Allocation $ Percent	98.53%	99.32%	99.69%	100.00%	100.00%	100.00%	100.00%	99.27%	98.63%	99.61%	98.87%	99.21%	99.67%	96.80%	100.00%	99.37%
Allocation $ Sigma	3.68	3.97	4.23	6.00	6.00	6.00	6.00	3.94	3.71	4.16	3.78	3.91	4.22	3.35	6.00	4.00
Variance from Industry $ Sigma	-0.14	0.15	0.41	2.18	2.18	2.18	2.18	0.12	-0.12	0.34	-0.04	0.09	0.40	-0.47	2.18	0.18
CUSIP Allocations %	95.22%	98.96%	98.22%	100.00%	100.00%	100.00%	100.00%	95.61%	95.14%	88.32%	99.71%	99.45%	99.04%	92.83%	100.00%	98.39%
CUSIP Allocations Sigma	3.17	3.81	3.60	6.00	6.00	6.00	6.00	3.21	3.16	2.69	4.26	4.04	3.84	2.96	6.00	3.64
Variance from Industry CUSIP Sigma	-0.58	0.07	-0.14	2.26	2.26	2.26	2.26	-0.54	-0.59	-1.05	0.51	0.30	0.10	-0.78	2.26	-0.10