



# ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

March 2024

# Executive Summary

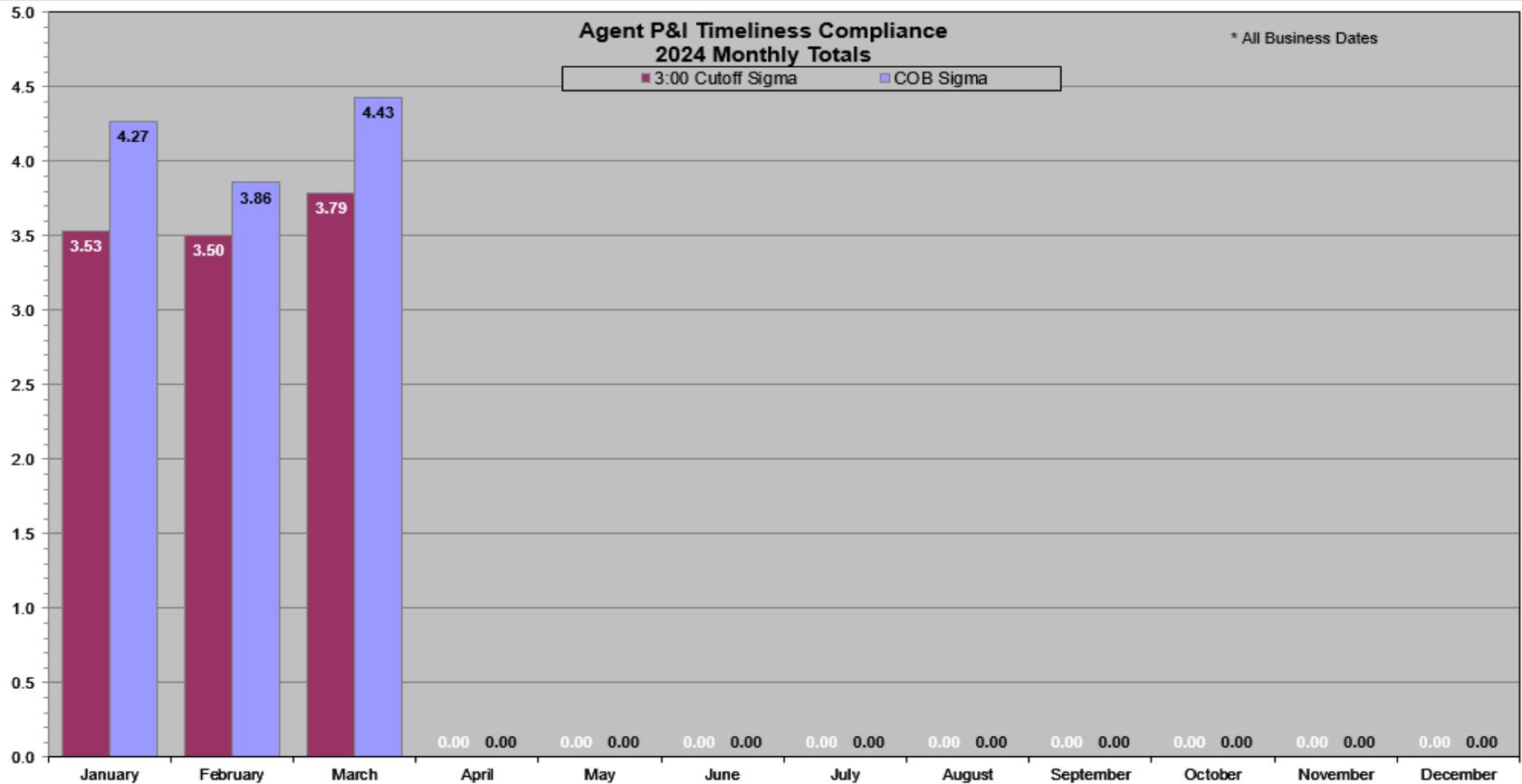
This report highlights the March 2024 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 March 2024 was  $3.79\sigma$  (98.90)%. This month's performance is above the target of  $3.67\sigma$  (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 March 2024 was  $4.05\sigma$  (99.46)%. This month's performance is above the target of  $3.83\sigma$  (99.00)%.

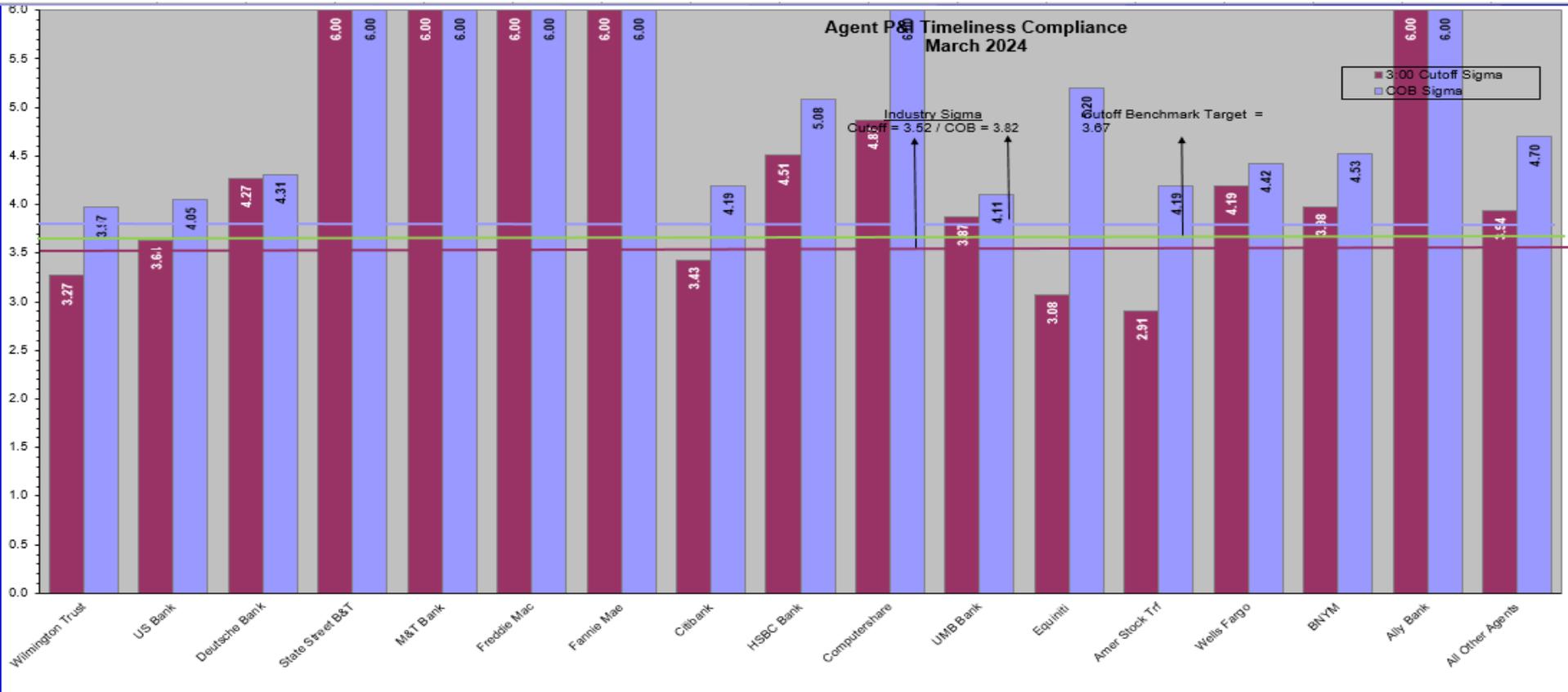
Please visit DTCC's web-site <http://dtcc.com/asset-services/asset-services-performance-metrics.aspx> for more detailed metric definitions and agent trend charts.

# P&I Allocations Monthly Trend



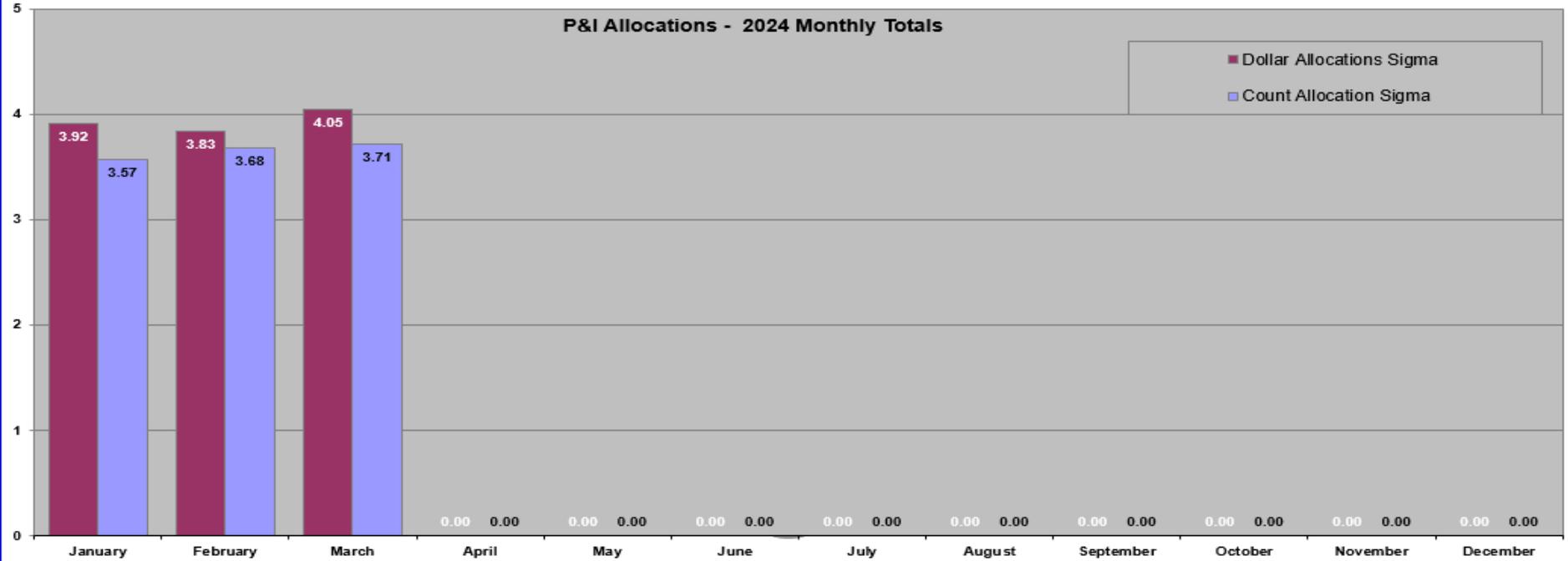
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.89%	97.74%	98.90%										98.25%
Cutoff Sigma	3.53	3.50	3.79										3.61
Percent by COB	99.72%	99.08%	99.83%										99.58%
COB Sigma	4.27	3.86	4.43										4.14

# P&I Timeliness Compliance – Agent Performance



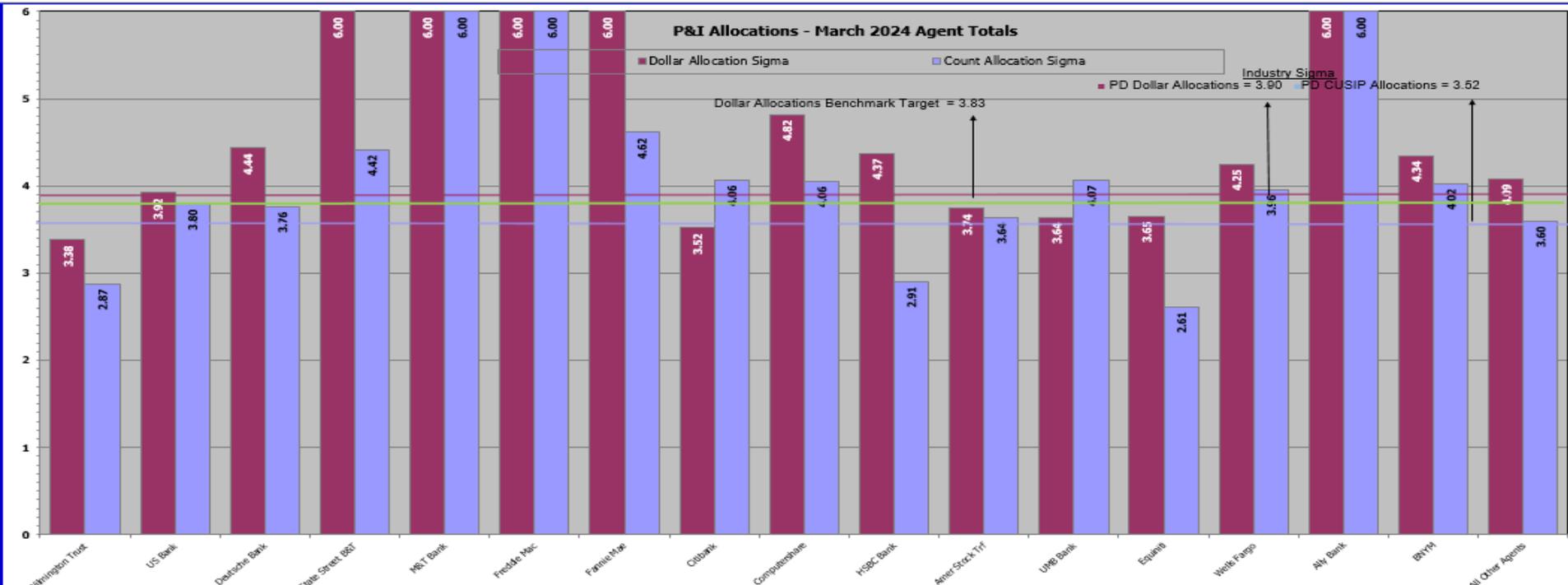
	Wilmington Trust	US Bank	Deutsche Bank	State Street	M&T Bank	Freddie Mac	Fannie Mae	Citibank	HSBC Bank	Computershare	Equiniti	Amer Stock Trf	Wells Fargo	BNYM	Ally Bank	All Other Agents
<b>% of Total Allocations</b>	1.77%	11.07%	3.74%	2.06%	0.00%	0.49%	0.03%	5.70%	0.41%	14.75%	3.32%	1.72%	5.79%	25.64%	0.61%	22.18%
<b>Percent by 3:00 Cutoff</b>	96.16%	98.37%	99.72%	100.00%	100.00%	100.00%	100.00%	97.32%	99.87%	99.96%	94.26%	92.09%	99.64%	99.33%	100.00%	99.26%
<b>Cutoff Sigma</b>	3.27	3.64	4.27	6.00	6.00	6.00	6.00	3.43	4.51	4.87	3.08	2.91	4.19	3.98	6.00	3.94
<b>Variance from Industry Cutoff</b>	-0.52	-0.15	0.49	2.21	2.21	2.21	2.21	-0.36	0.72	1.08	-0.71	-0.88	0.40	0.19	2.21	0.15
<b>Percent by COB</b>	99.33%	99.46%	99.75%	100.00%	100.00%	100.00%	100.00%	99.64%	99.98%	100.00%	99.99%	99.65%	99.83%	99.88%	100.00%	99.93%
<b>COB Sigma</b>	3.97	4.05	4.31	6.00	6.00	6.00	6.00	4.19	5.08	6.00	5.20	4.19	4.42	4.53	6.00	4.70

# 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										\$1235.164
Allocation % Percent	99.21%	99.02%	99.46%										99.26%
Allocation \$ Sigma	3.92	3.83	4.05										3.94
Unallocated Impact (Billions \$)	\$3.096	\$3.428	\$2.646										\$9.170
Total CUSIP Expected	286,566	373,594	317,837										977,997
CUSIP Allocations %	98.06%	98.52%	98.64%										98.42%
CUSIP Allocations Sigma	3.57	3.68	3.71										3.65
Unallocated Impact (Count)	5,570	5,534	4,314										15,418

# P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	State Street B&T	M&T Bank	Freddie Mac	Fannie Mae	Citibank	Computer share	HSBC Bank	Amer Stock Trf	Equiniti	Wells Fargo	All Bank	BNYM	All Other Agents
<b>Total Expected / % of Industry</b>	<b>\$8.701</b>	<b>\$53.021</b>	<b>\$19.175</b>	<b>\$10.044</b>	<b>\$0.007</b>	<b>\$2.227</b>	<b>\$0.156</b>	<b>\$27.466</b>	<b>\$73.069</b>	<b>\$1.243</b>	<b>\$8.471</b>	<b>\$16.436</b>	<b>\$28.267</b>	<b>\$3.018</b>	<b>\$124.055</b>	<b>\$113.543</b>
<b>Allocation %</b>	<b>1.77%</b>	<b>10.81%</b>	<b>3.91%</b>	<b>2.05%</b>	<b>0.00%</b>	<b>0.45%</b>	<b>0.03%</b>	<b>5.60%</b>	<b>14.89%</b>	<b>0.25%</b>	<b>1.73%</b>	<b>3.35%</b>	<b>5.76%</b>	<b>0.62%</b>	<b>25.28%</b>	<b>23.14%</b>
<b>Allocation \$ Sigma</b>	<b>3.38</b>	<b>3.92</b>	<b>4.44</b>	<b>6.00</b>	<b>6.00</b>	<b>6.00</b>	<b>6.00</b>	<b>3.52</b>	<b>4.82</b>	<b>4.37</b>	<b>3.74</b>	<b>3.65</b>	<b>4.25</b>	<b>6.00</b>	<b>4.34</b>	<b>4.09</b>
<b>Variance from Industry \$ Sigma</b>	<b>-0.67</b>	<b>-0.13</b>	<b>0.39</b>	<b>1.95</b>	<b>1.95</b>	<b>1.95</b>	<b>1.95</b>	<b>-0.53</b>	<b>0.77</b>	<b>0.32</b>	<b>-0.31</b>	<b>-0.40</b>	<b>0.20</b>	<b>1.95</b>	<b>0.29</b>	<b>0.04</b>
<b>CUSIP Allocations %</b>	<b>91.51%</b>	<b>98.92%</b>	<b>98.82%</b>	<b>99.82%</b>	<b>100.00%</b>	<b>100.00%</b>	<b>99.91%</b>	<b>99.48%</b>	<b>99.47%</b>	<b>92.00%</b>	<b>98.38%</b>	<b>86.67%</b>	<b>99.30%</b>	<b>100.00%</b>	<b>99.42%</b>	<b>98.22%</b>
<b>CUSIP Allocations Sigma</b>	<b>2.87</b>	<b>3.80</b>	<b>3.76</b>	<b>4.42</b>	<b>6.00</b>	<b>6.00</b>	<b>4.62</b>	<b>4.06</b>	<b>4.06</b>	<b>2.91</b>	<b>3.64</b>	<b>2.61</b>	<b>3.96</b>	<b>6.00</b>	<b>4.02</b>	<b>3.60</b>
<b>Variance from Industry CUSIP Sigma</b>	<b>-0.84</b>	<b>0.09</b>	<b>0.05</b>	<b>0.71</b>	<b>2.29</b>	<b>2.29</b>	<b>0.91</b>	<b>0.35</b>	<b>0.35</b>	<b>-0.80</b>	<b>-0.07</b>	<b>-1.10</b>	<b>0.25</b>	<b>2.29</b>	<b>0.31</b>	<b>-0.11</b>