ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

May 2024

Executive Summary

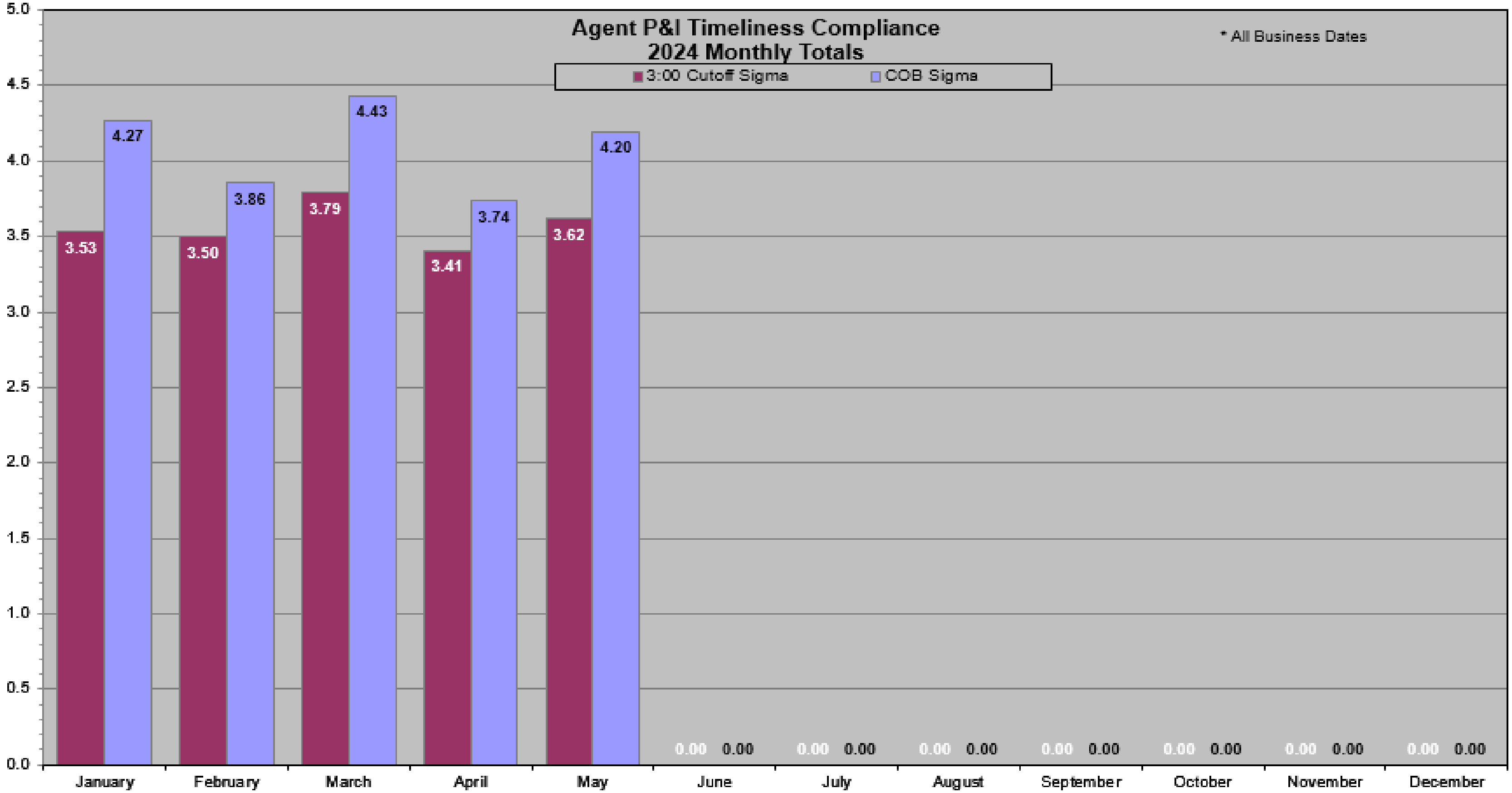
This report highlights the MAY 2024 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 MAY 2024 was 3.62σ (98.30)%. 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 MAY 2024 was 3.81σ (98.97)%. This month's performance is below the target of 3.83σ (99.00%).

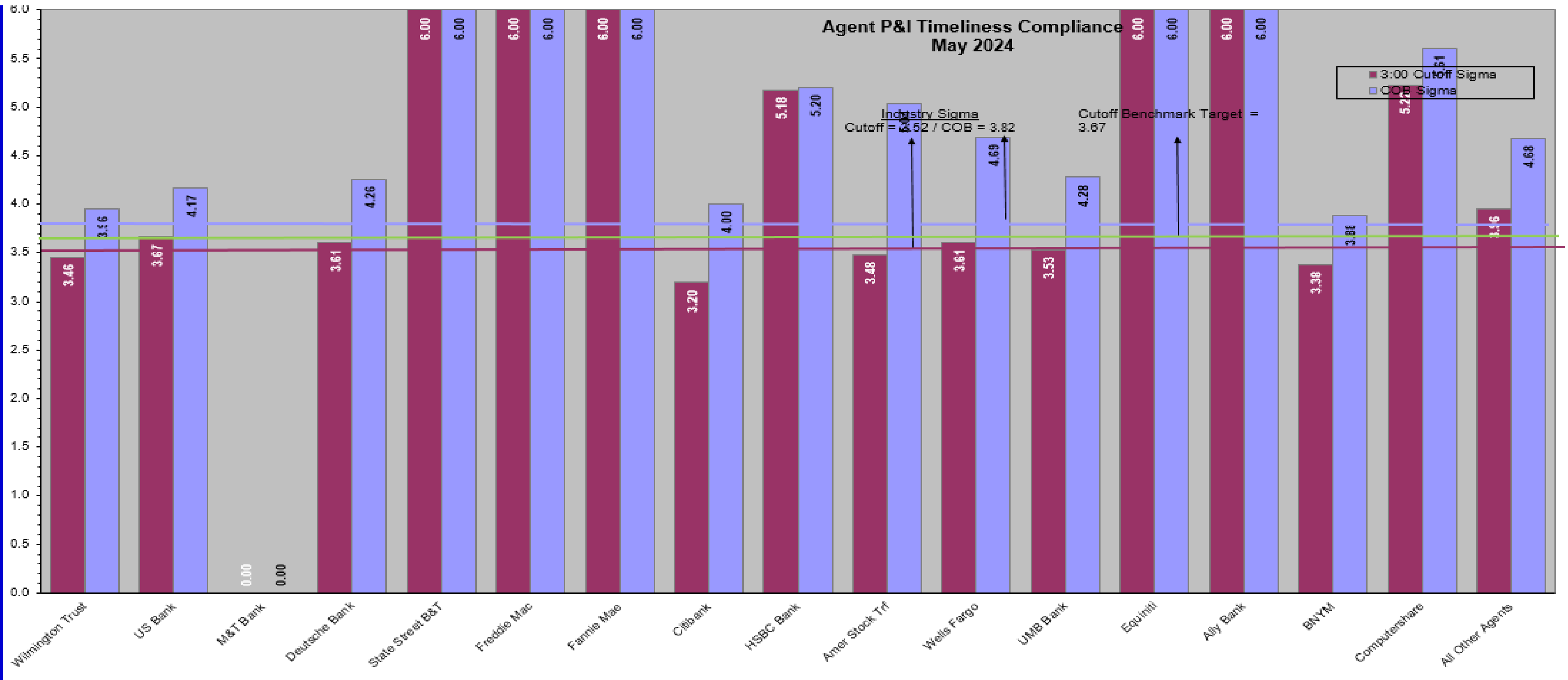
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



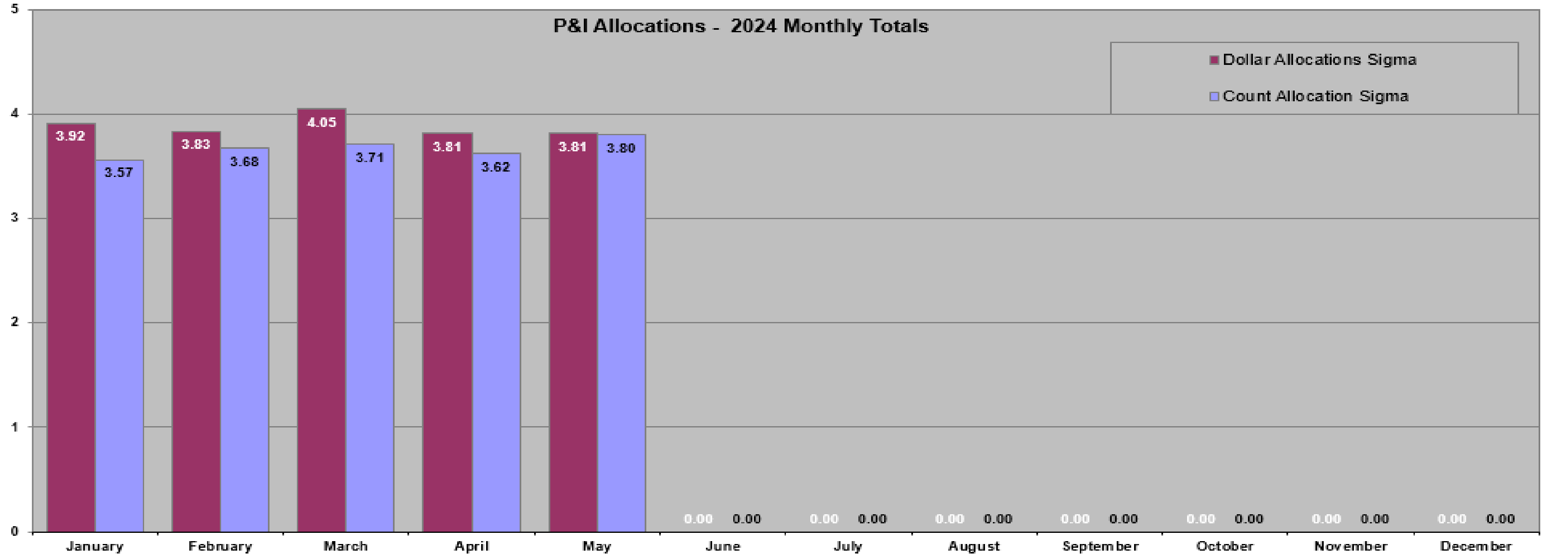
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.89%	97.74%	98.90%	97.19%	98.30%								98.03%
Cutoff Sigma	3.53	3.50	3.79	3.41	3.62								3.56
Percent by COB	99.72%	99.08%	99.83%	98.75%	99.65%								99.42%
COB Sigma	4.27	3.86	4.43	3.74	4.20								4.02

P&I Timeliness Compliance – Agent Performance



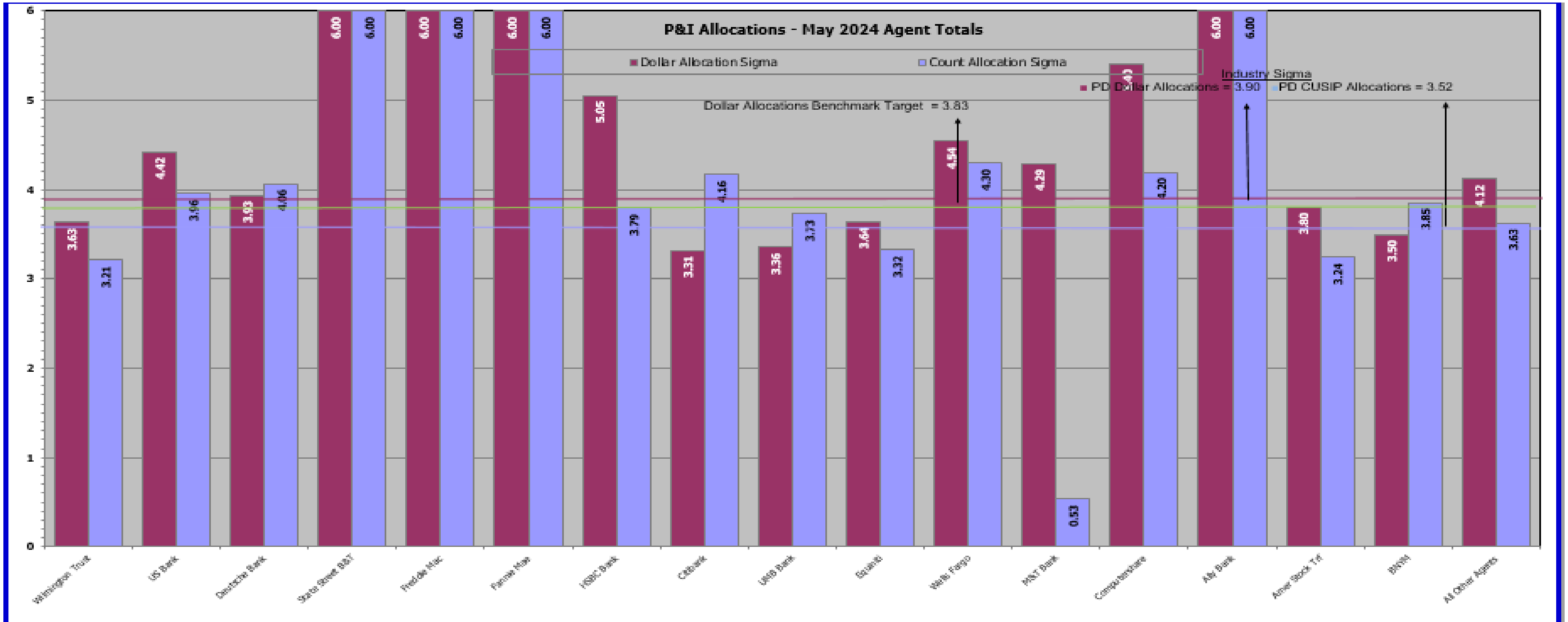
	Wilmington Trust	US Bank	M&T Bank	Deutsche Bank	State Street	Freddie Mac	Fannie Mae	Citibank	HSBC Bank	Amer Stock Trf	Wells Fargo	Equiniti	Ally Bank	BNYM	Computers hare	All Other Agents
% of Total Allocations	2.69%	16.64%	0.00%	3.72%	0.97%	0.63%	0.03%	6.14%	0.76%	1.57%	7.21%	2.99%	0.04%	22.72%	9.23%	24.07%
Percent by 3:00 Cut-off	97.49%	98.48%	#DIV/0!	98.24%	100.00%	100.00%	100.00%	95.50%	99.99%	97.63%	98.24%	100.00%	100.00%	96.97%	99.99%	99.30%
Cutoff Sigma	3.46	3.67	#DIV/0!	3.61	6.00	6.00	6.00	3.20	5.18	3.48	3.61	6.00	6.00	3.38	5.22	3.96
Variance from Industry Cutoff	-0.16	0.04	#DIV/0!	-0.01	2.38	2.38	2.38	-0.43	1.56	-0.14	-0.01	2.38	2.38	-0.24	1.60	0.33
Percent by COB	99.30%	99.62%	#DIV/0!	99.71%	100.00%	100.00%	100.00%	99.39%	99.99%	99.98%	99.93%	100.00%	100.00%	99.14%	100.00%	99.93%
COB Sigma	3.96	4.17	#DIV/0!	4.26	6.00	6.00	6.00	4.00	5.20	5.04	4.69	6.00	6.00	3.88	5.61	4.68

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								$2111.099
Allocation $ Percent	99.21%	99.02%	99.46%	98.97%	98.97%								99.14%
Allocation $ Sigma	3.92	3.83	4.05	3.81	3.81								3.88
Unallocated Impact (Billions $)	$3.096	$3.428	$2.646	$4.569	$4.475								$18.214
Total CUSIP Expected	286,566	373,594	317,837	278,865	273,272								1,530,134
CUSIP Allocations %	98.06%	98.52%	98.64%	98.29%	98.93%								98.49%
CUSIP Allocations Sigma	3.57	3.68	3.71	3.62	3.80								3.67
Unallocated Impact (Count)	5,570	5,534	4,314	4,768	2,922								23,108

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	State Street B&T	Freddie Mac	Fannie Mae	HSBC Bank	Citibank	Equiniti	Wells Fargo	M&T Bank	Computershare	Ally Bank	Amer Stock Trf	BNYM	All Other Agents
Total Expected / % of Industry	$10.339	$71.432	$16.224	$3.697	$2.642	$0.137	$1.421	$26.825	$13.223	$30.828	$0.265	$40.293	$0.997	$6.934	$98.771	$107.267
	2.39%	16.50%	3.75%	0.85%	0.61%	0.03%	0.33%	6.19%	3.05%	7.12%	0.06%	9.30%	0.23%	1.60%	22.81%	24.77%
Allocation $ Percent	98.34%	99.83%	99.25%	100.00%	100.00%	100.00%	99.98%	96.52%	98.40%	99.88%	99.74%	100.00%	100.00%	98.92%	97.70%	99.56%
Allocation $ Sigma	3.63	4.42	3.93	6.00	6.00	6.00	5.05	3.31	3.64	4.54	4.29	5.40	6.00	3.80	3.50	4.12
Variance from Industry $ Sigma	-0.18	0.61	0.12	2.19	2.19	2.19	1.24	-0.50	-0.17	0.73	0.48	1.59	2.19	-0.02	-0.32	0.31
CUSIP Allocations %	95.65%	99.30%	99.47%	100.00%	100.00%	100.00%	98.91%	99.61%	96.60%	99.74%	16.67%	99.65%	100.00%	95.91%	99.07%	98.33%
CUSIP Allocations Sigma	3.21	3.96	4.06	6.00	6.00	6.00	3.79	4.16	3.32	4.30	0.53	4.20	6.00	3.24	3.85	3.63
Variance from Industry CUSIP Sigma	-0.59	0.16	0.26	2.20	2.20	2.20	-0.01	0.36	-0.48	0.49	-3.27	0.39	2.20	-0.56	0.05	-0.17