ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

September 2024

Executive Summary

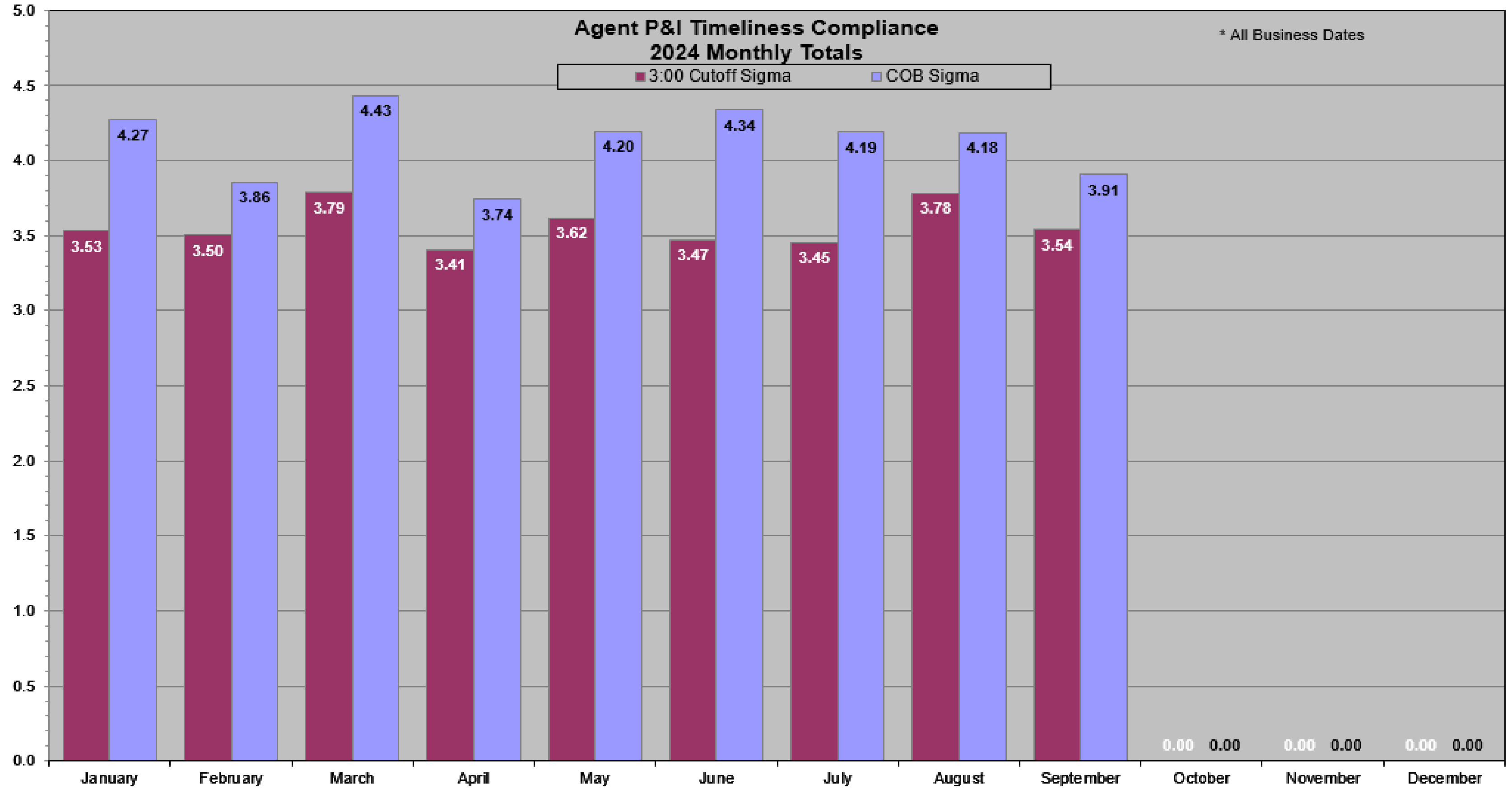
This report highlights the September 2024 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 September 2024 was 3.54σ (97.94)%. 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 September 2024 was 3.63σ (98.34)%. This month's performance is below the target of 3.83σ (99.00%).

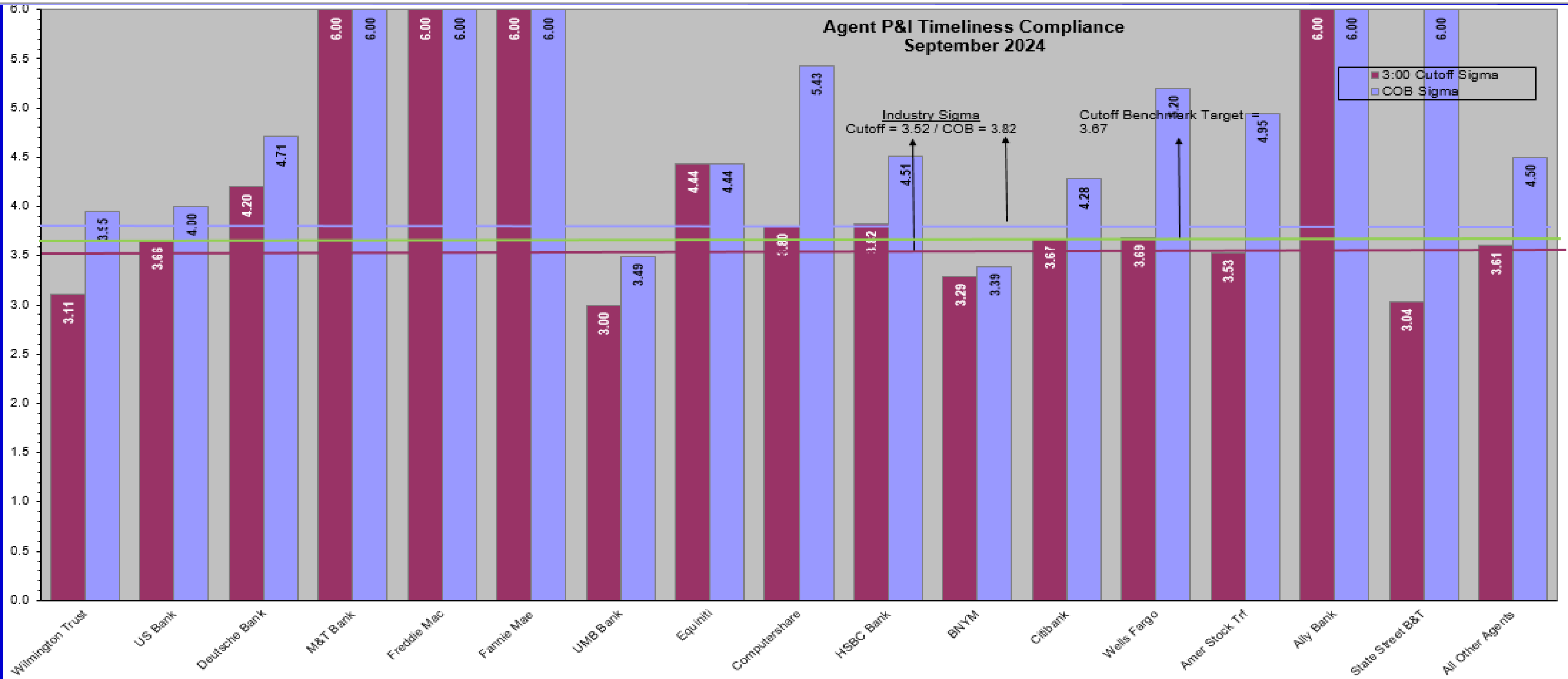
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



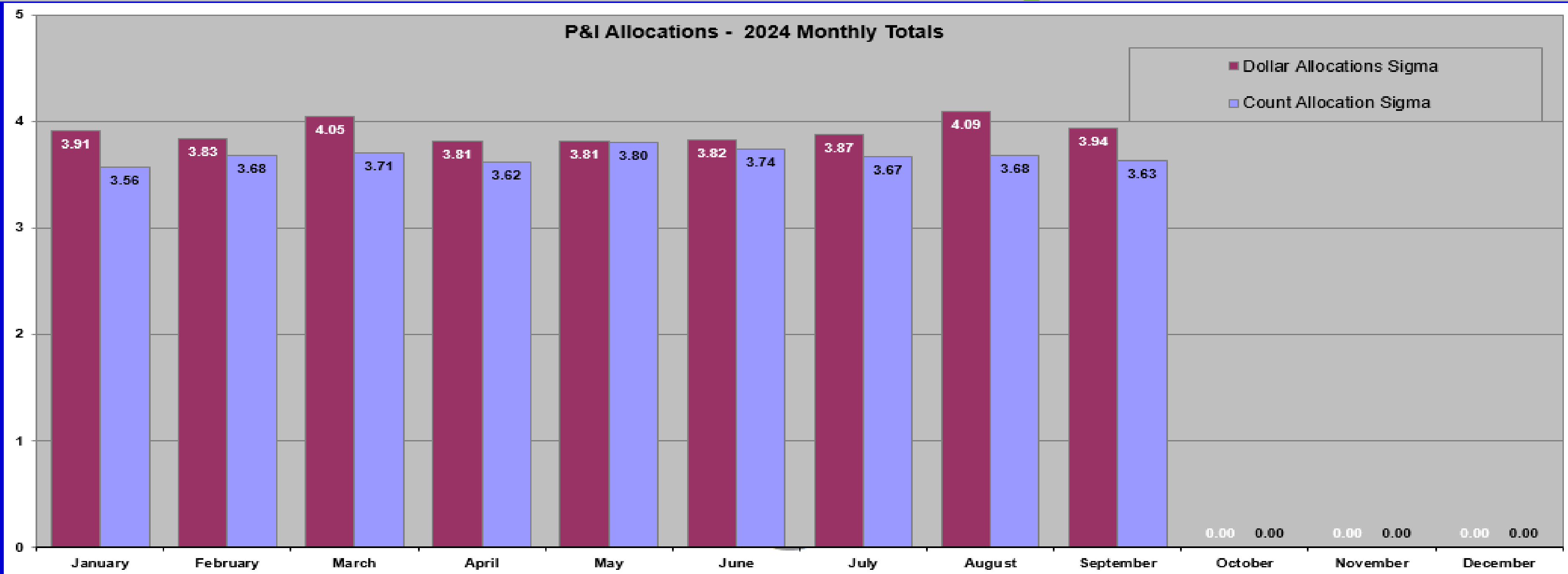
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.89%	97.74%	98.90%	97.19%	98.30%	97.56%	97.45%	98.87%	97.94%				97.98%
Cutoff Sigma	3.53	3.50	3.79	3.41	3.62	3.47	3.45	3.78	3.54				3.55
Percent by COB	99.72%	99.08%	99.83%	98.75%	99.65%	99.77%	99.64%	99.64%	99.20%				99.48%
COB Sigma	4.27	3.86	4.43	3.74	4.20	4.34	4.19	4.18	3.91				4.06

P&I Timeliness Compliance – Agent Performance



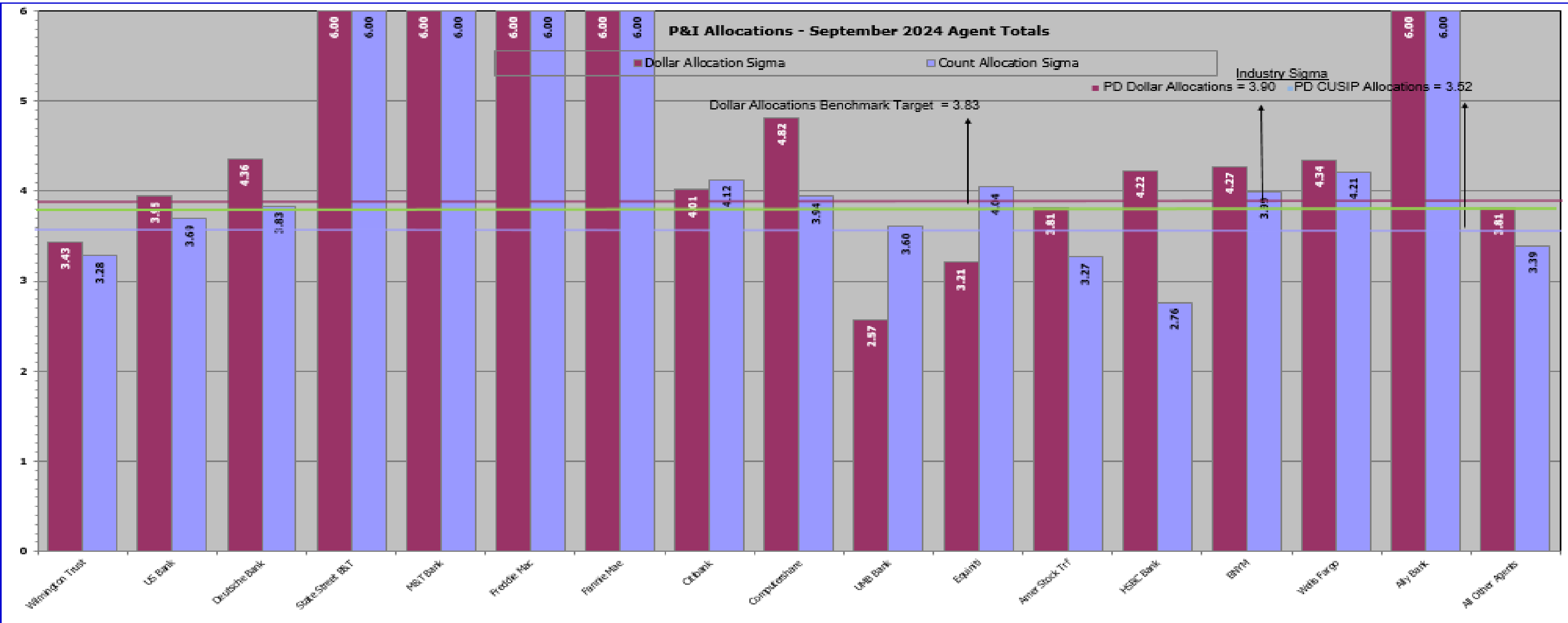
	Wilmington Trust	US Bank	Deutsche Bank	M&T Bank	Freddie Mac	Fannie Mae	Equiniti	Computershare	HSBC Bank	BNYM	Citibank	Wells Fargo	Amer Stock Trf	Ally Bank	State Street B&T	All Other Agents
% of Total Allocations	2.41%	13.19%	3.54%	0.00%	0.96%	0.03%	3.37%	16.02%	0.27%	21.88%	6.72%	5.80%	1.70%	0.01%	1.66%	21.97%
Percent by 3:00 Cut-off	94.62%	98.47%	99.66%	100.00%	100.00%	100.00%	99.84%	98.94%	98.99%	96.34%	98.50%	98.57%	97.88%	100.00%	93.81%	98.26%
Cutoff Sigma	3.11	3.66	4.20	6.00	6.00	6.00	4.44	3.80	3.82	3.29	3.67	3.69	3.53	6.00	3.04	3.61
Variance from Industry Cutoff	-0.43	0.12	0.66	2.46	2.46	2.46	0.90	0.26	0.28	-0.25	0.13	0.15	-0.01	2.46	-0.50	0.07
Percent by COB	99.28%	99.39%	99.93%	100.00%	100.00%	100.00%	99.84%	100.00%	99.87%	97.09%	99.73%	99.99%	99.97%	100.00%	100.00%	99.86%
COB Sigma	3.95	4.00	4.71	6.00	6.00	6.00	4.44	5.43	4.51	3.39	4.28	5.20	4.95	6.00	6.00	4.50

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	$475.076				$3925.530
Allocation $ Percent	99.20%	99.01%	99.46%	98.97%	98.96%	98.98%	99.12%	99.52%	99.27%				99.17%
Allocation $ Sigma	3.91	3.83	4.05	3.81	3.81	3.82	3.87	4.09	3.94				3.89
Unallocated Impact (Billions $)	$3.143	$3.453	$2.649	$4.577	$4.506	$4.822	$4.066	$1.939	$3.490				$32.646
Total CUSIP Expected	286,566	379,088	317,837	278,865	273,272	344,181	298,982	383,690	328,890				2,891,371
CUSIP Allocations %	98.05%	98.54%	98.64%	98.28%	98.92%	98.76%	98.50%	98.53%	98.34%				98.51%
CUSIP Allocations Sigma	3.56	3.68	3.71	3.62	3.80	3.74	3.67	3.68	3.63				3.67
Unallocated Impact (Count)	5,585	5,539	4,324	4,783	2,943	4,280	4,477	5,650	5,453				43,034

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	Equiniti	Amer Stock Trf	HSBC Bank	BNYM	Wells Fargo	Ally Bank	All Other Agents
Total Expected / % of Industry	$11.183	$61.383	$16.612	$7.608	$0.002	$4.055	$0.135	$31.295	$77.782	$16.323	$8.656	$1.211	$101.296	$27.799	$0.970	$107.184
	2.35%	12.92%	3.50%	1.60%	0.00%	0.85%	0.03%	6.59%	16.37%	3.44%	1.82%	0.25%	21.32%	5.85%	0.20%	22.56%
Allocation $ Percent	97.34%	99.28%	99.78%	100.00%	100.00%	100.00%	100.00%	99.40%	99.95%	95.63%	98.96%	99.68%	99.72%	99.77%	100.00%	98.96%
Allocation $ Sigma	3.43	3.95	4.36	6.00	6.00	6.00	6.00	4.01	4.82	3.21	3.81	4.22	4.27	4.34	6.00	3.81
Variance from Industry $ Sigma	-0.51	0.01	0.42	2.06	2.06	2.06	2.06	0.07	0.88	-0.73	-0.13	0.28	0.33	0.40	2.06	-0.13
CUSIP Allocations %	96.27%	98.58%	99.02%	100.00%	100.00%	100.00%	100.00%	99.56%	99.27%	99.45%	96.15%	89.71%	99.36%	99.66%	100.00%	97.05%
CUSIP Allocations Sigma	3.28	3.69	3.83	6.00	6.00	6.00	6.00	4.12	3.94	4.04	3.27	2.76	3.99	4.21	6.00	3.39
Variance from Industry CUSIP Sigma	-0.35	0.06	0.20	2.37	2.37	2.37	2.37	0.49	0.31	0.41	-0.36	-0.87	0.36	0.58	2.37	-0.24