DTCC

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ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

April 2024

Executive Summary

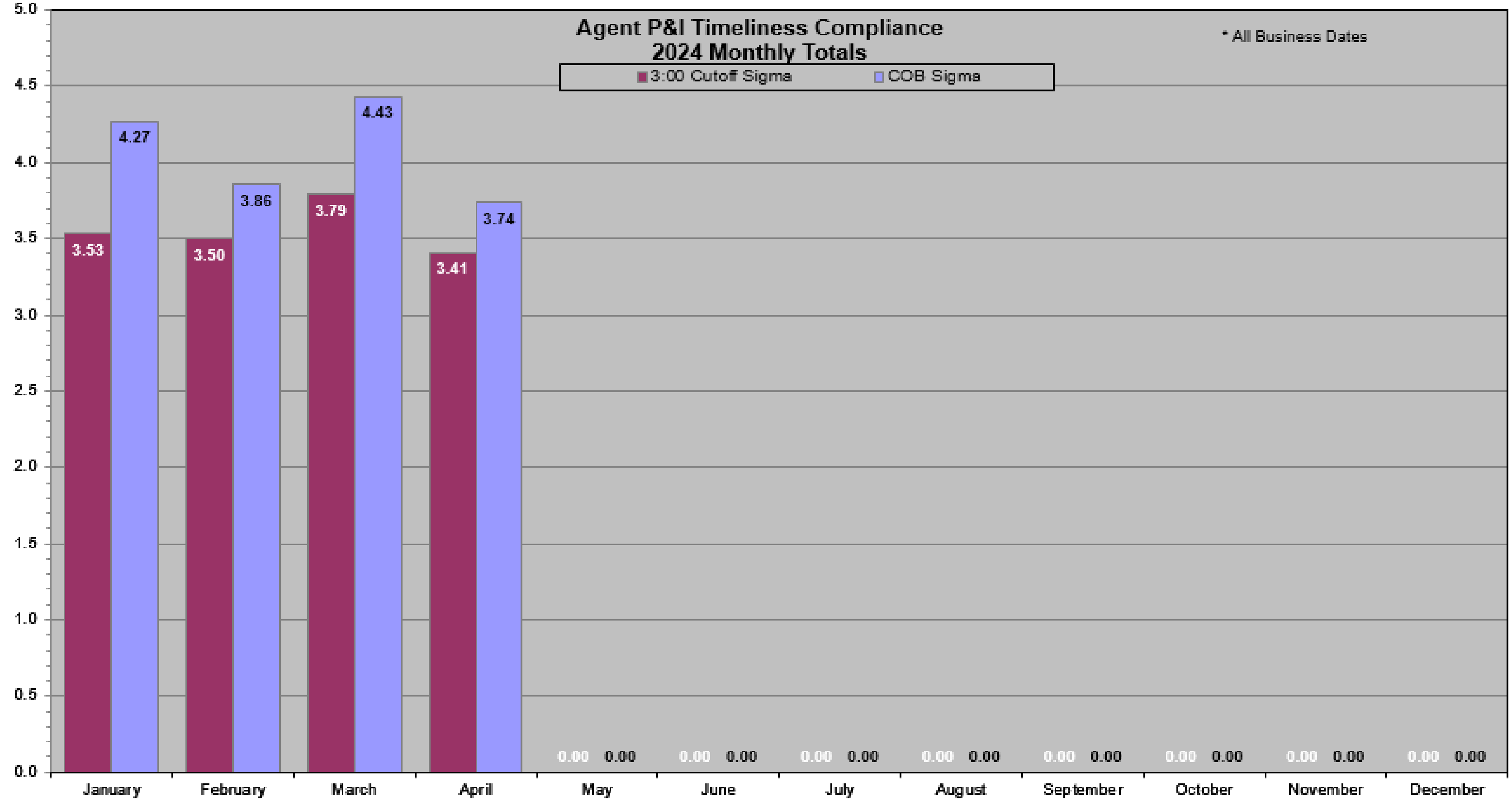
This report highlights the April 2024 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 April 2024 was 3.41σ (97.19)%. 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 April 2024 was 3.81σ (98.97)%. This month's performance is below the target of 3.83σ (99.00%).

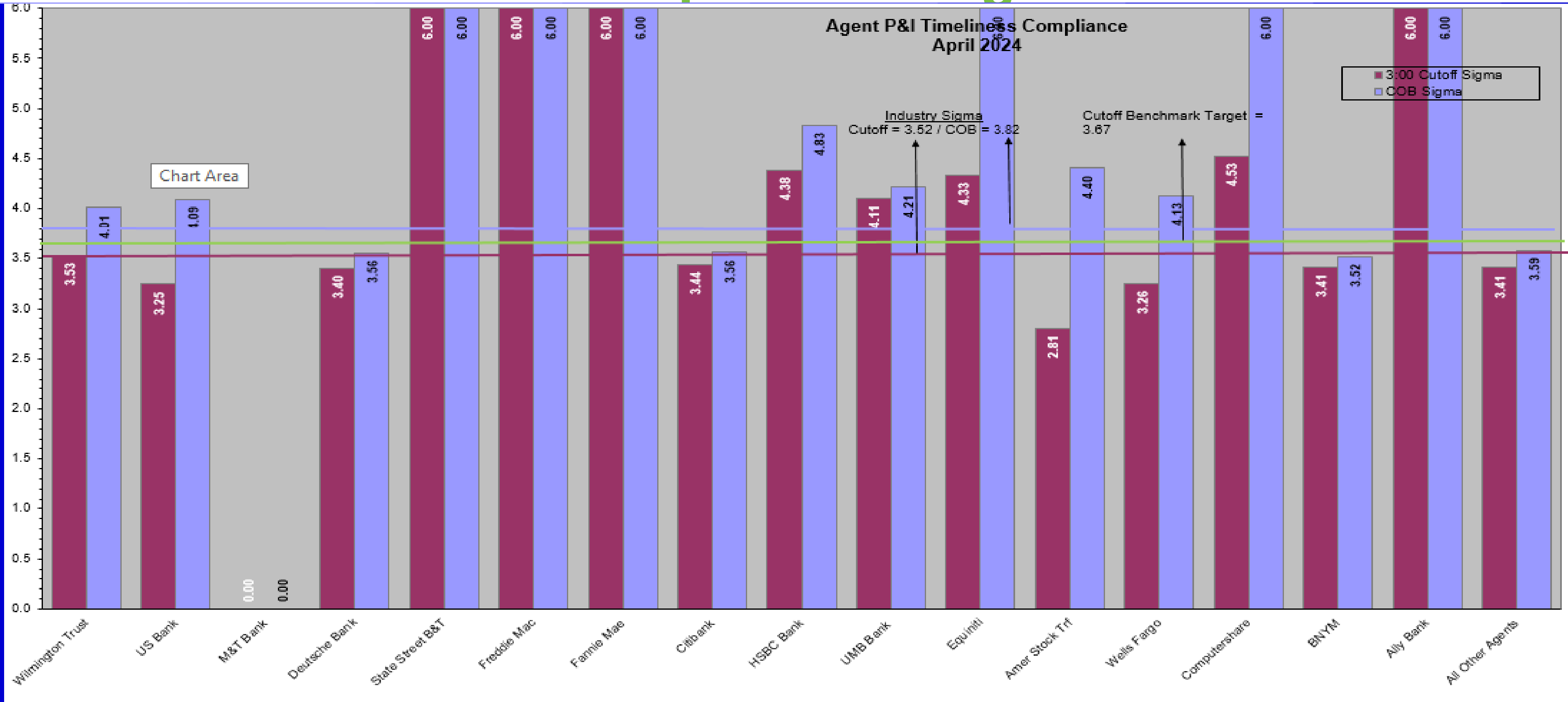
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend

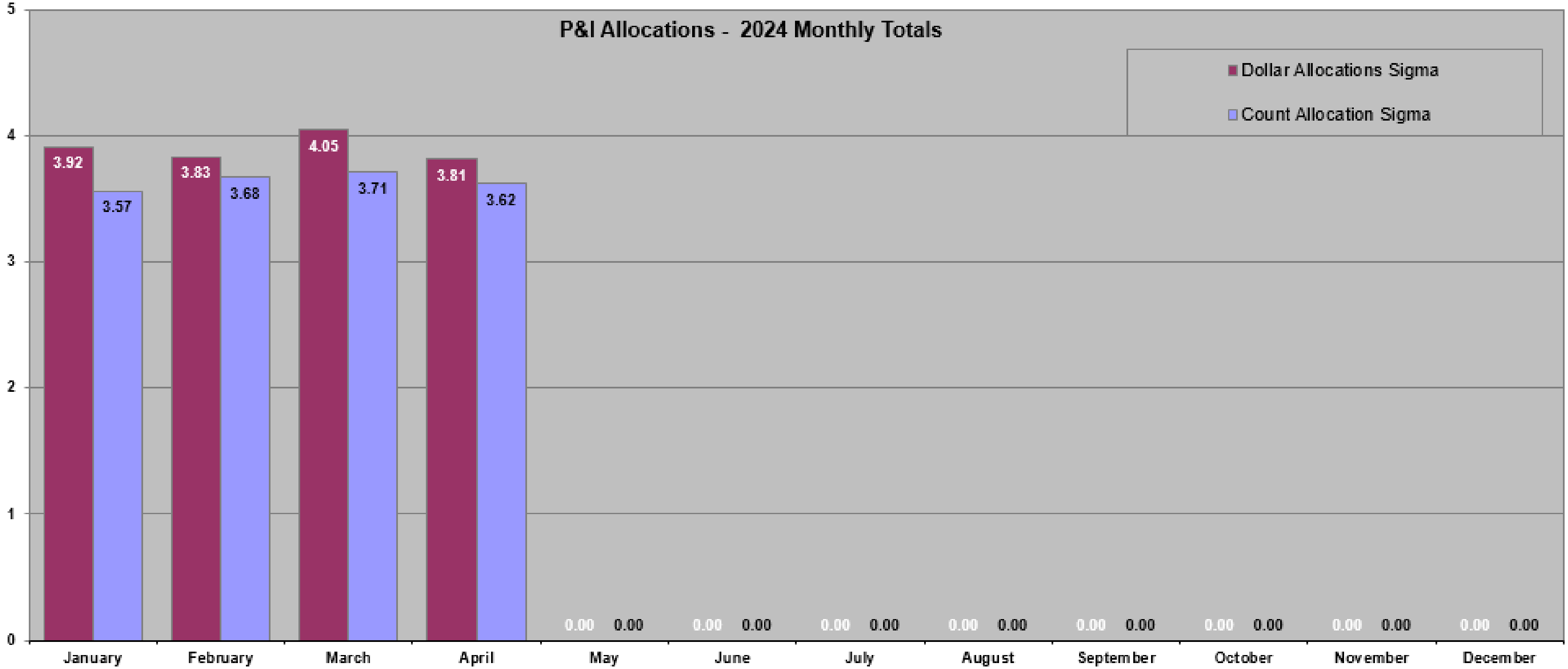


	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.89%	97.74%	98.90%	97.19%									97.96%
Cutoff Sigma	3.53	3.50	3.79	3.41									3.55
Percent by COB	99.72%	99.08%	99.83%	98.75%									99.36%
COB Sigma	4.27	3.86	4.43	3.74									3.99

P&I Timeliness Compliance – Agent Performance

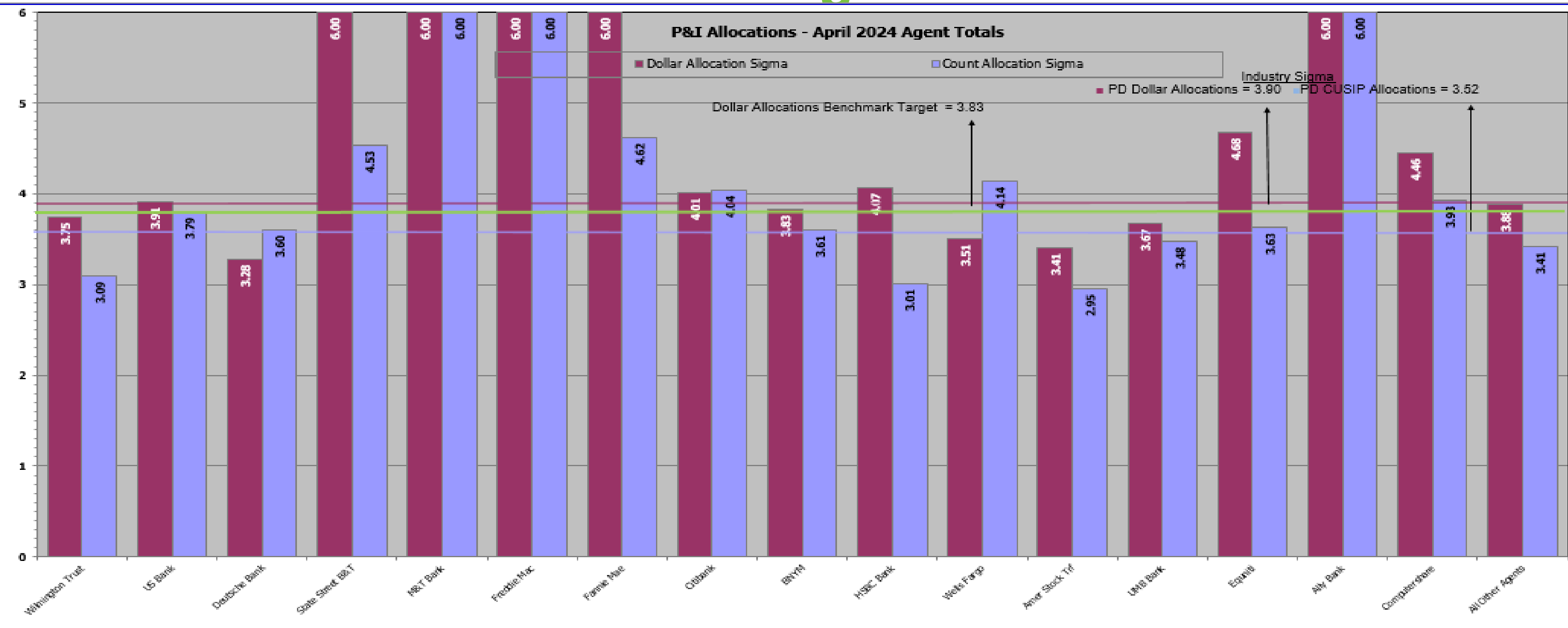


	Wilmington Trust	US Bank	M&T Bank	Deutsche Bank	State Street	Freddie Mac	Fannie Mae	Citibank	HSBC Bank	Equiniti	Amer Stock Trf	Wells Fargo	Computershare	BNYM	Ally Bank	All Other Agents
% of Total Allocations	3.07%	17.77%	0.00%	3.67%	1.63%	0.58%	0.04%	7.51%	0.36%	2.71%	1.49%	8.67%	7.87%	24.17%	0.24%	19.41%
Percent by 3:00 Cut-off	97.90%	95.96%	#DIV/0!	97.14%	100.00%	100.00%	100.00%	97.37%	99.80%	99.77%	90.42%	96.04%	99.88%	97.21%	100.00%	97.19%
Cutoff Sigma	3.53	3.25	#DIV/0!	3.40	6.00	6.00	6.00	3.44	4.38	4.33	2.81	3.26	4.53	3.41	6.00	3.41
Variance from Industry Cutoff	0.12	-0.16	#DIV/0!	-0.01	2.59	2.59	2.59	0.03	0.97	0.92	-0.60	-0.15	1.12	0.00	2.59	0.00
Percent by COB	99.40%	99.52%	#DIV/0!	98.01%	100.00%	100.00%	100.00%	98.05%	99.96%	100.00%	99.82%	99.57%	100.00%	97.81%	100.00%	98.16%
COB Sigma	4.01	4.09	#DIV/0!	3.56	6.00	6.00	6.00	3.56	4.83	6.00	4.40	4.13	6.00	3.52	6.00	3.59



	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									$1678.068
Allocation $ Percent	99.21%	99.02%	99.46%	98.97%									99.18%
Allocation $ Sigma	3.92	3.83	4.05	3.81									3.90
Unallocated Impact (Billions $)	$3.096	$3.428	$2.646	$4.569									$13.739
Total CUSIP Expected	286,566	373,594	317,837	278,865									1,256,862
CUSIP Allocations %	98.06%	98.52%	98.64%	98.29%									98.39%
CUSIP Allocations Sigma	3.57	3.68	3.71	3.62									3.64
Unallocated Impact (Count)	5,570	5,534	4,314	4,768									20,186

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	State Street B&T	M&T Bank	Freddie Mac	Fannie Mae	Citibank	BNYM	HSBC Bank	Wells Fargo	Amer Stock Trf	Equiniti	Ally Bank	Computer share	All Other Agents
Total Expected / % of Industry	$13.729	$77.160	$16.388	$7.080	$0.003	$2.632	$0.164	$32.964	$106.453	$0.601	$38.052	$6.780	$12.331	$1.242	$35.732	$88.860
	3.10%	17.42%	3.70%	1.60%	0.00%	0.59%	0.04%	7.44%	24.04%	0.14%	8.59%	1.53%	2.78%	0.28%	8.07%	20.06%
Allocation $ Percent	98.76%	99.21%	96.23%	100.00%	100.00%	100.00%	100.00%	99.39%	99.01%	99.49%	97.76%	97.18%	99.93%	100.00%	99.84%	99.14%
Allocation $ Sigma	3.75	3.91	3.28	6.00	6.00	6.00	6.00	4.01	3.83	4.07	3.51	3.41	4.68	6.00	4.46	3.88
Variance from Industry $ Sigma	-0.07	0.10	-0.54	2.19	2.19	2.19	2.19	0.19	0.02	0.26	-0.31	-0.41	0.87	2.19	0.64	0.07
CUSIP Allocations %	94.43%	98.91%	98.20%	99.88%	100.00%	100.00%	99.91%	99.44%	98.24%	93.49%	99.58%	92.66%	98.32%	100.00%	99.25%	97.22%
CUSIP Allocations Sigma	3.09	3.79	3.60	4.53	6.00	6.00	4.62	4.04	3.61	3.01	4.14	2.95	3.63	6.00	3.93	3.41
Variance from Industry CUSIP Sigma	-0.53	0.18	-0.02	0.91	2.38	2.38	1.00	0.42	-0.01	-0.60	0.52	-0.67	0.01	2.38	0.32	-0.20