DTCC
ADVANCING FINANCIAL MARKETS. TOGETHER.™

ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

December 2024

Executive Summary

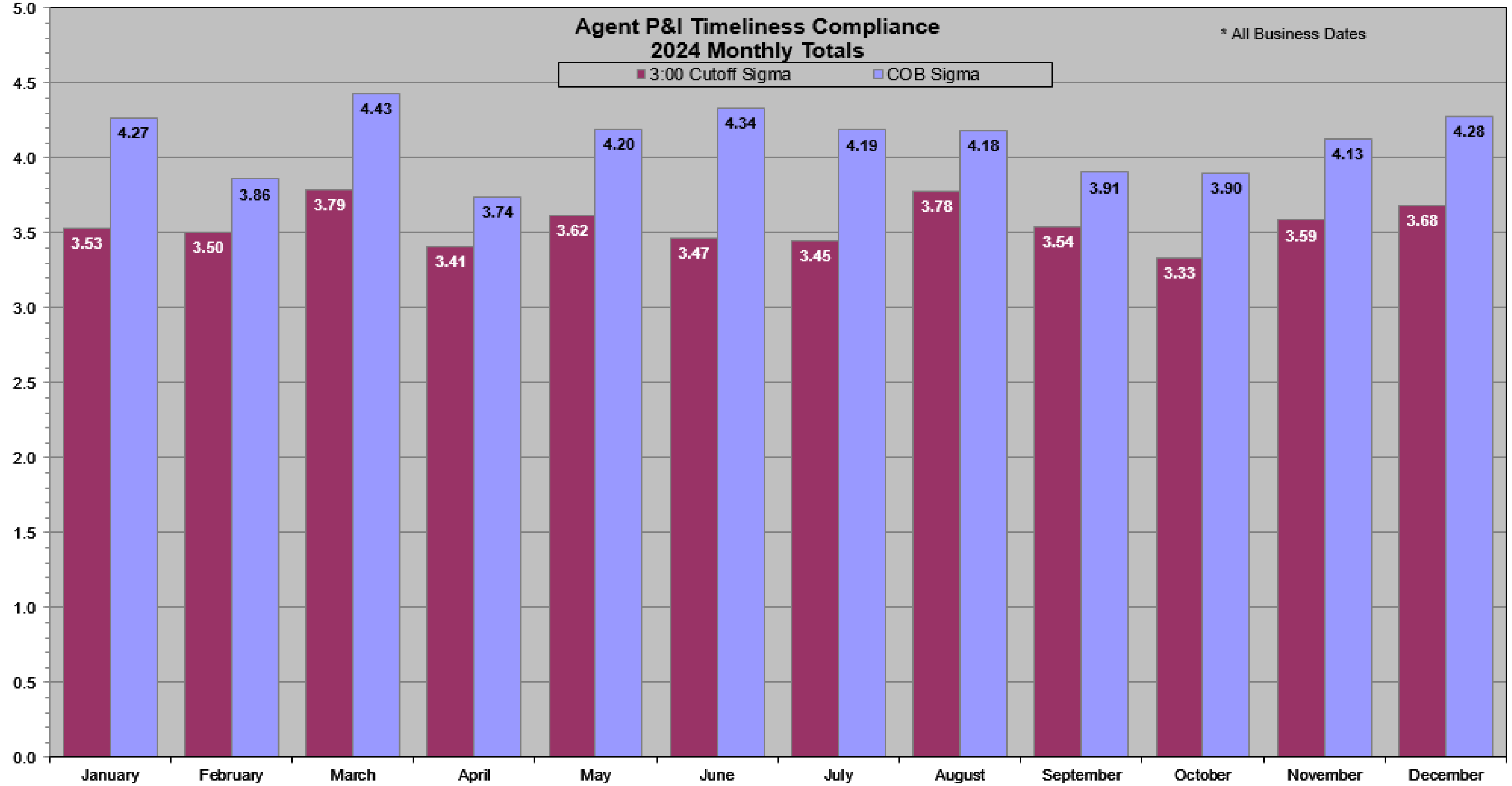
This report highlights the December 2024 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 December 2024 was 3.68σ (98.55)%. This month's performance is above 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 December 2024 was 3.96σ (99.30)%. This month's performance is above/below the target of 3.83σ (99.00%).

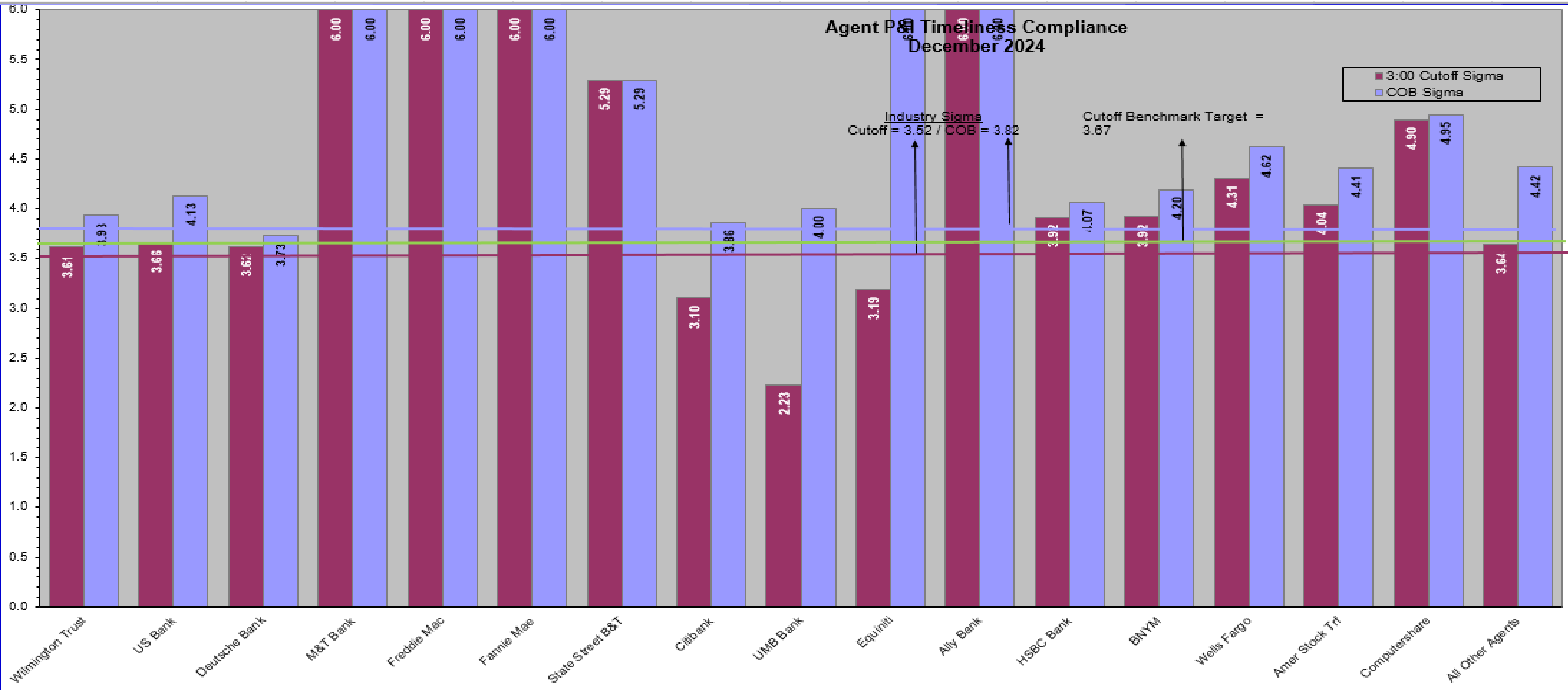
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



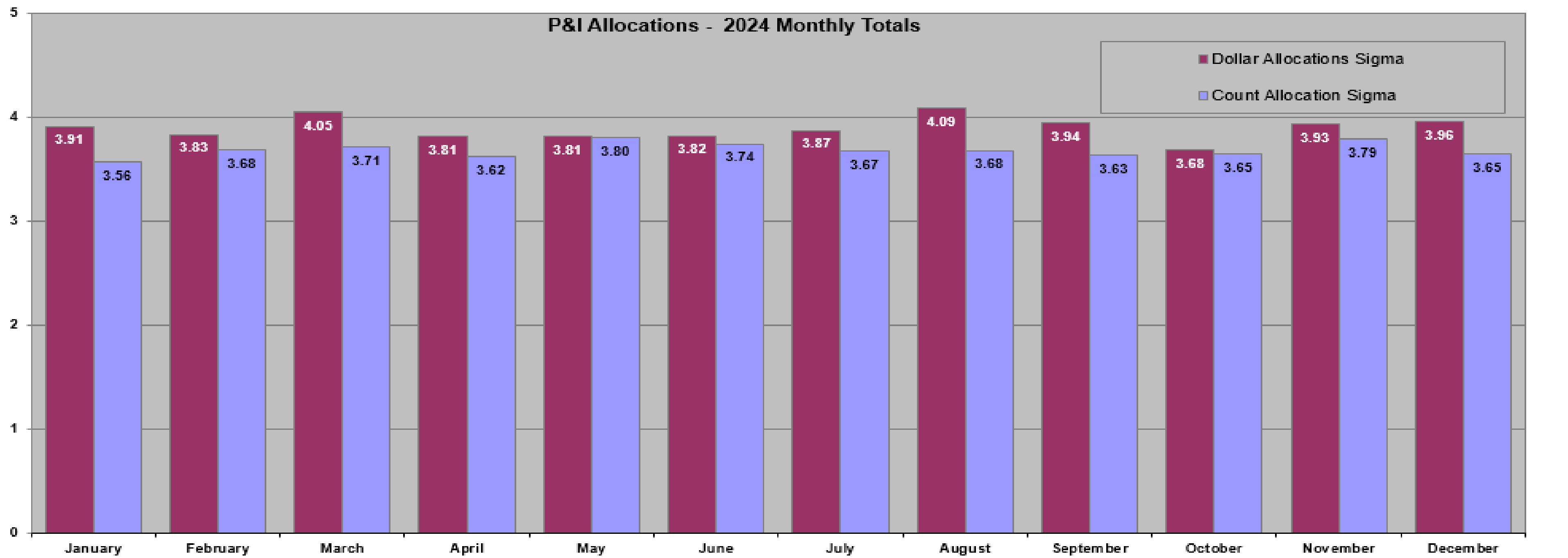
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.89%	97.74%	98.90%	97.19%	98.30%	97.56%	97.45%	98.87%	97.94%	96.65%	98.15%	98.55%	97.93%
Cutoff Sigma	3.53	3.50	3.79	3.41	3.62	3.47	3.45	3.78	3.54	3.33	3.59	3.68	3.54
Percent by COB	99.72%	99.08%	99.83%	98.75%	99.65%	99.77%	99.64%	99.64%	99.20%	99.18%	99.57%	99.73%	99.49%
COB Sigma	4.27	3.86	4.43	3.74	4.20	4.34	4.19	4.18	3.91	3.90	4.13	4.28	4.07

P&I Timeliness Compliance – Agent Performance



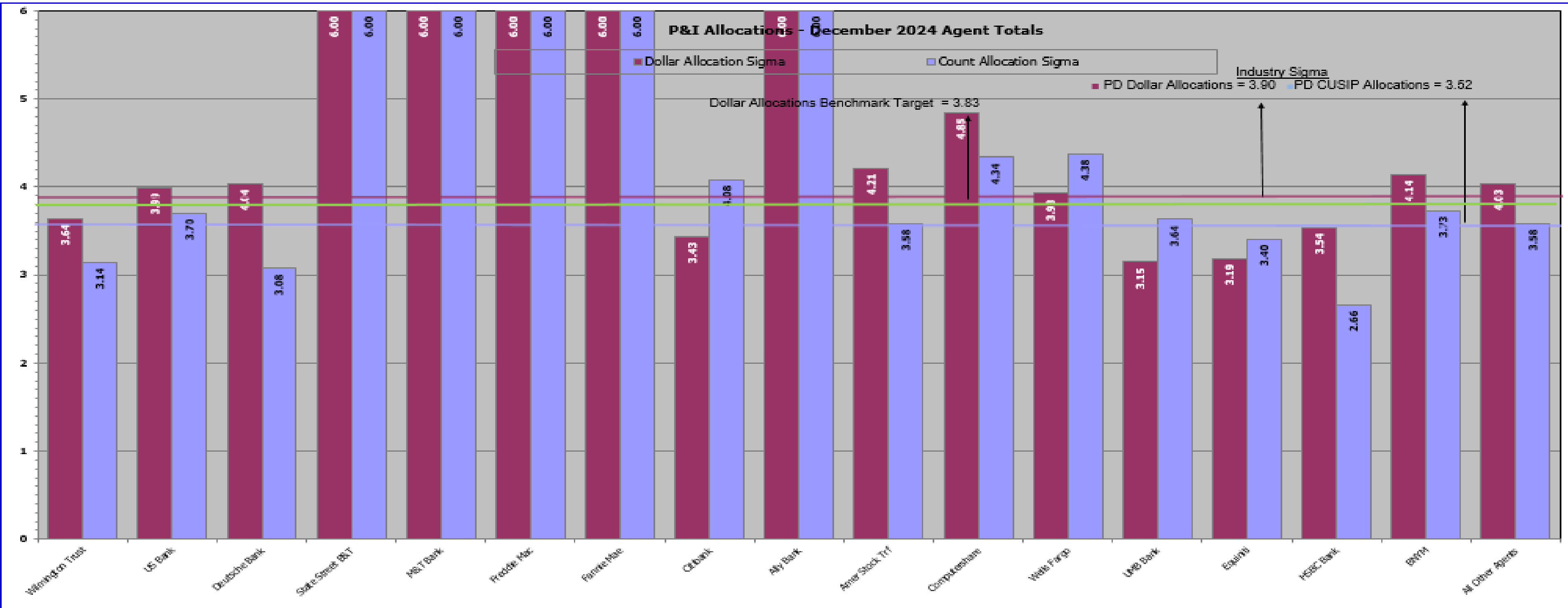
	Wilmington Trust	US Bank	Deutsche Bank	M&T Bank	Freddie Mac	Fannie Mae	State Street B&T	Citibank	Equiniti	Ally Bank	HSBC Bank	BNYM	Wells Fargo	Amer Stock Trf	Computershare	All Other Agents
% of Total Allocations	2.85%	14.46%	2.01%	0.00%	0.91%	0.04%	5.86%	3.77%	3.00%	0.07%	0.10%	18.59%	8.23%	1.85%	14.45%	22.72%
Percent by 3:00 Cut-off	98.27%	98.46%	98.32%	100.00%	100.00%	100.00%	99.99%	94.56%	95.41%	100.00%	99.22%	99.22%	99.75%	99.45%	99.97%	98.40%
Cutoff Sigma	3.61	3.66	3.62	6.00	6.00	6.00	5.29	3.10	3.19	6.00	3.92	3.92	4.31	4.04	4.90	3.64
Variance from Industry Cutoff	-0.07	-0.02	-0.06	2.32	2.32	2.32	1.61	-0.58	-0.50	2.32	0.23	0.24	0.62	0.36	1.21	-0.04
Percent by COB	99.25%	99.57%	98.72%	100.00%	100.00%	100.00%	99.99%	99.08%	100.00%	100.00%	99.49%	99.65%	99.91%	99.82%	99.97%	99.82%
COB Sigma	3.93	4.13	3.73	6.00	6.00	6.00	5.29	3.86	6.00	6.00	4.07	4.20	4.62	4.41	4.95	4.42

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	$489.392	$432.274	$517.268	$5364.465
Allocation $ Percent	99.20%	99.01%	99.46%	98.97%	98.96%	98.98%	99.12%	99.52%	99.27%	98.55%	99.24%	99.30%	99.13%
Allocation $ Sigma	3.91	3.83	4.05	3.81	3.81	3.82	3.87	4.09	3.94	3.68	3.93	3.96	3.88
Unallocated Impact (Billions $)	$3.143	$3.453	$2.649	$4.577	$4.506	$4.822	$4.066	$1.939	$3.491	$7.077	$3.280	$3.603	$46.607
Total CUSIP Expected	286,566	379,088	317,837	278,865	273,272	344,181	298,982	383,690	328,890	285,135	272,355	362,571	3,811,432
CUSIP Allocations %	98.05%	98.54%	98.64%	98.28%	98.92%	98.76%	98.50%	98.53%	98.34%	98.42%	98.90%	98.42%	98.52%
CUSIP Allocations Sigma	3.56	3.68	3.71	3.62	3.80	3.74	3.67	3.68	3.63	3.65	3.79	3.65	3.68
Unallocated Impact (Count)	5,585	5,539	4,324	4,783	2,943	4,280	4,477	5,650	5,458	4,514	2,988	5,719	56,260

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	State Street B&T	M&T Bank	Freddie Mac	Fannie Mae	Citibank	Ally Bank	Amer Stock Trf	Computer share	Wells Fargo	Equiniti	HSBC Bank	BNYM	All Other Agents
Total Expected / % of Industry	$14.298	$70.347	$9.994	$30.893	$0.003	$3.907	$0.210	$19.275	$1.628	$9.761	$76.267	$40.801	$15.805	$0.517	$96.412	$124.337
	2.76%	13.60%	1.93%	5.97%	0.00%	0.76%	0.04%	3.73%	0.31%	1.89%	14.74%	7.89%	3.06%	0.10%	18.64%	24.04%
Allocation $ Percent	98.40%	99.36%	99.44%	100.00%	100.00%	100.00%	100.00%	97.33%	100.00%	99.67%	99.96%	99.24%	95.41%	97.92%	99.59%	99.43%
Allocation $ Sigma	3.64	3.99	4.04	6.00	6.00	6.00	6.00	3.43	6.00	4.21	4.85	3.93	3.19	3.54	4.14	4.03
Variance from Industry $ Sigma	-0.31	0.03	0.08	2.04	2.04	2.04	2.04	-0.53	2.04	0.25	0.89	-0.03	-0.77	-0.42	0.18	0.07
CUSIP Allocations %	94.98%	98.63%	94.25%	100.00%	100.00%	100.00%	100.00%	99.51%	100.00%	98.11%	99.77%	99.80%	97.14%	87.70%	98.73%	98.14%
CUSIP Allocations Sigma	3.14	3.70	3.08	6.00	6.00	6.00	6.00	4.08	6.00	3.58	4.34	4.38	3.40	2.66	3.73	3.58
Variance from Industry CUSIP Sigma	-0.51	0.05	-0.58	2.34	2.34	2.34	2.34	0.42	2.34	-0.08	0.68	0.72	-0.26	-1.00	0.08	-0.07