ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

November 2024

Executive Summary

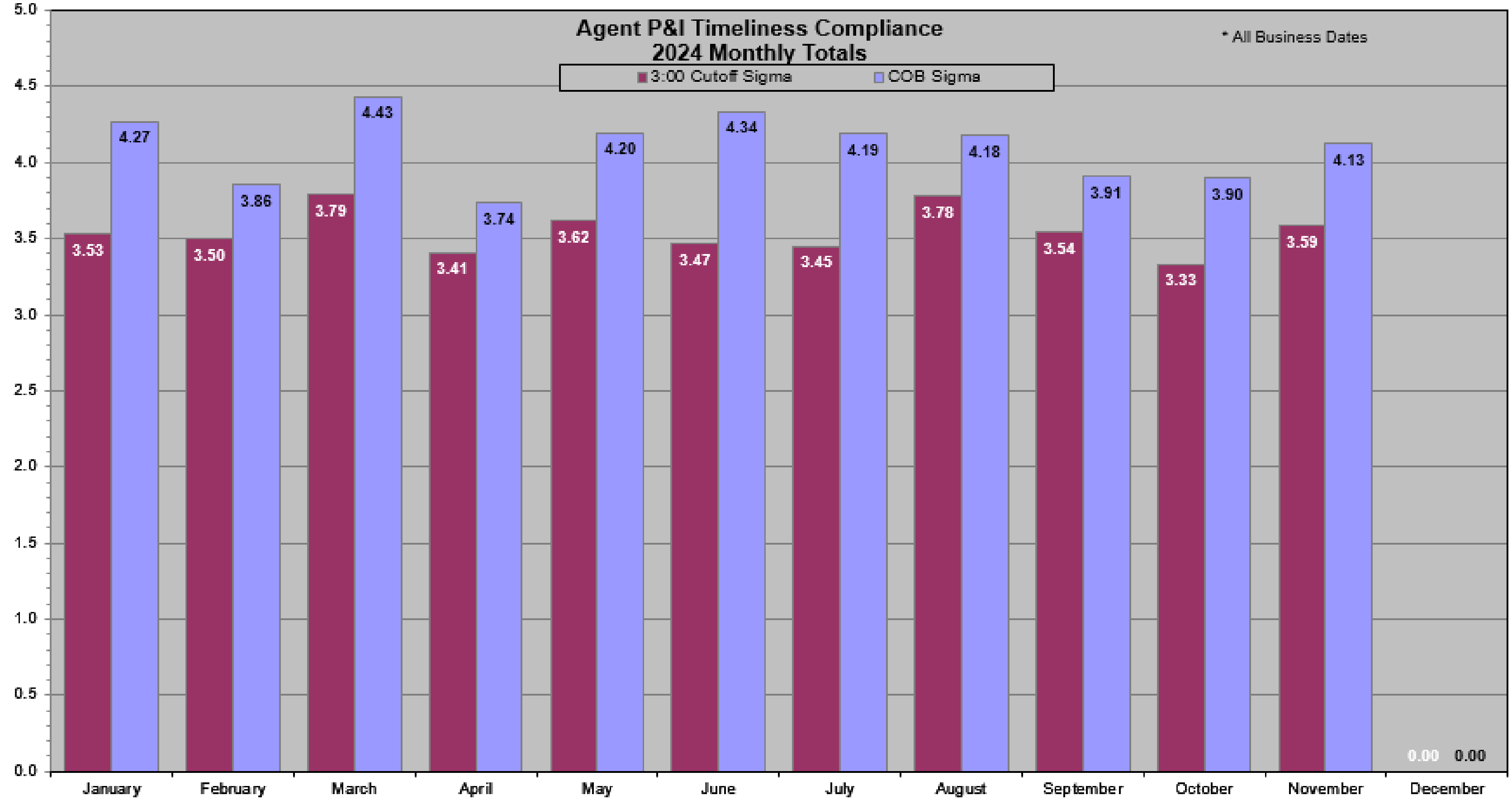
This report highlights the November 2024 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 November 2024 was 3.59σ (98.15)%. 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 November 2024 was 3.93σ (99.24)%. This month's performance is above the target of 3.83σ (99.00%).

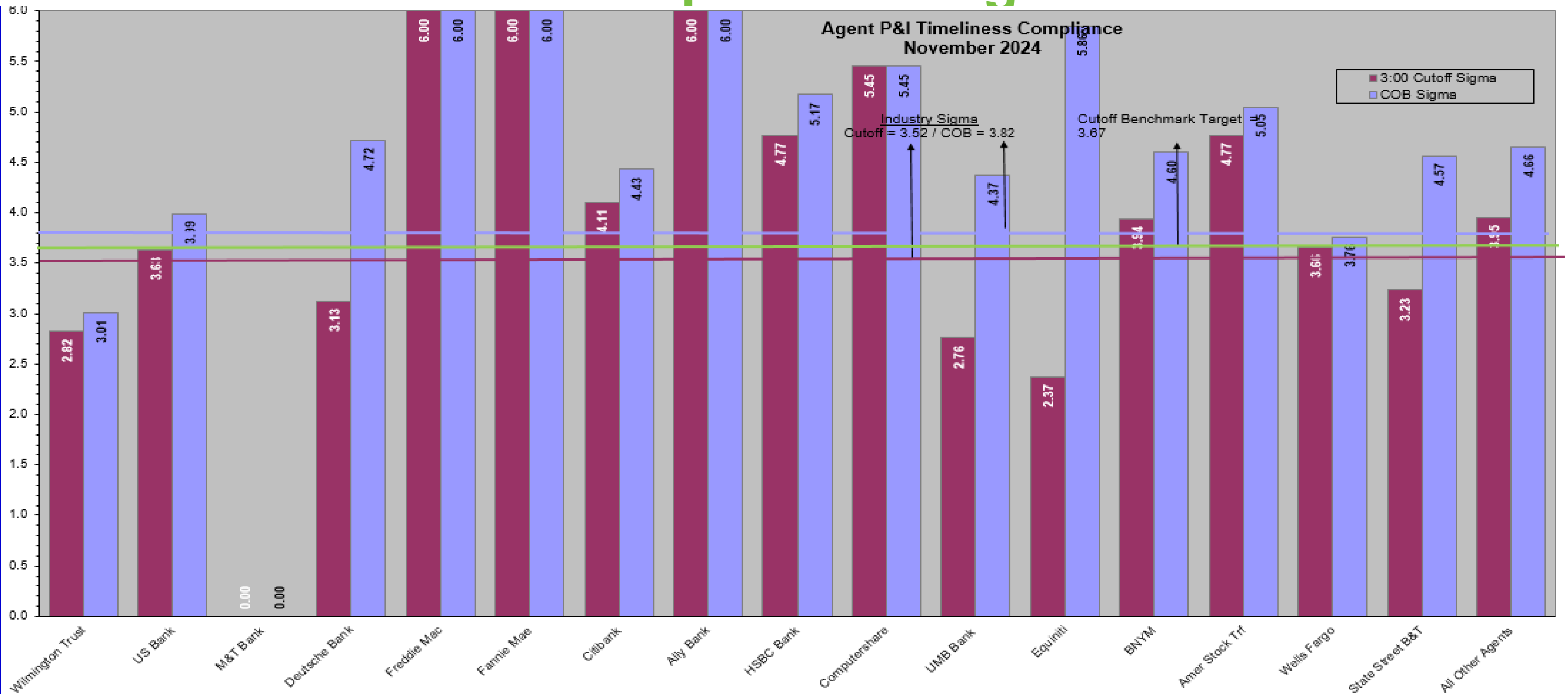
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



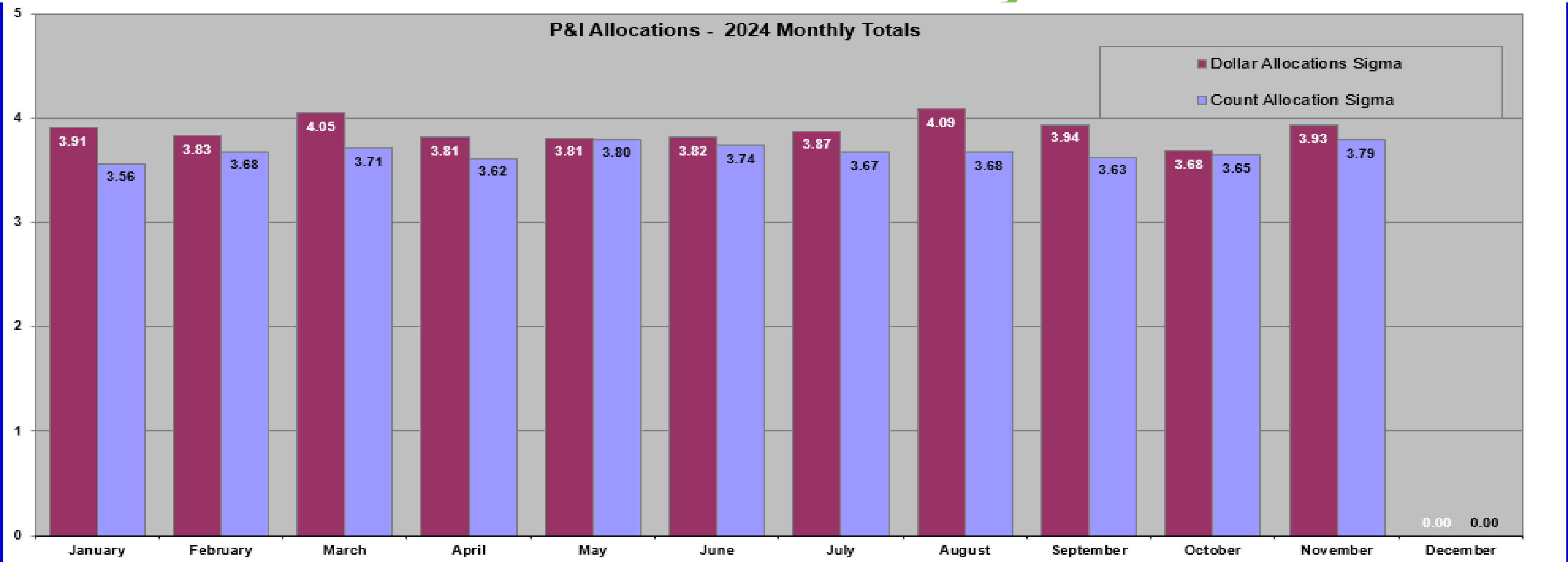
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.89%	97.74%	98.90%	97.19%	98.30%	97.56%	97.45%	98.87%	97.94%	96.65%	98.15%		97.86%
Cutoff Sigma	3.53	3.50	3.79	3.41	3.62	3.47	3.45	3.78	3.54	3.33	3.59		3.53
Percent by COB	99.72%	99.08%	99.83%	98.75%	99.65%	99.77%	99.64%	99.64%	99.20%	99.18%	99.57%		99.46%
COB Sigma	4.27	3.86	4.43	3.74	4.20	4.34	4.19	4.18	3.91	3.90	4.13		4.05

P&I Timeliness Compliance – Agent Performance



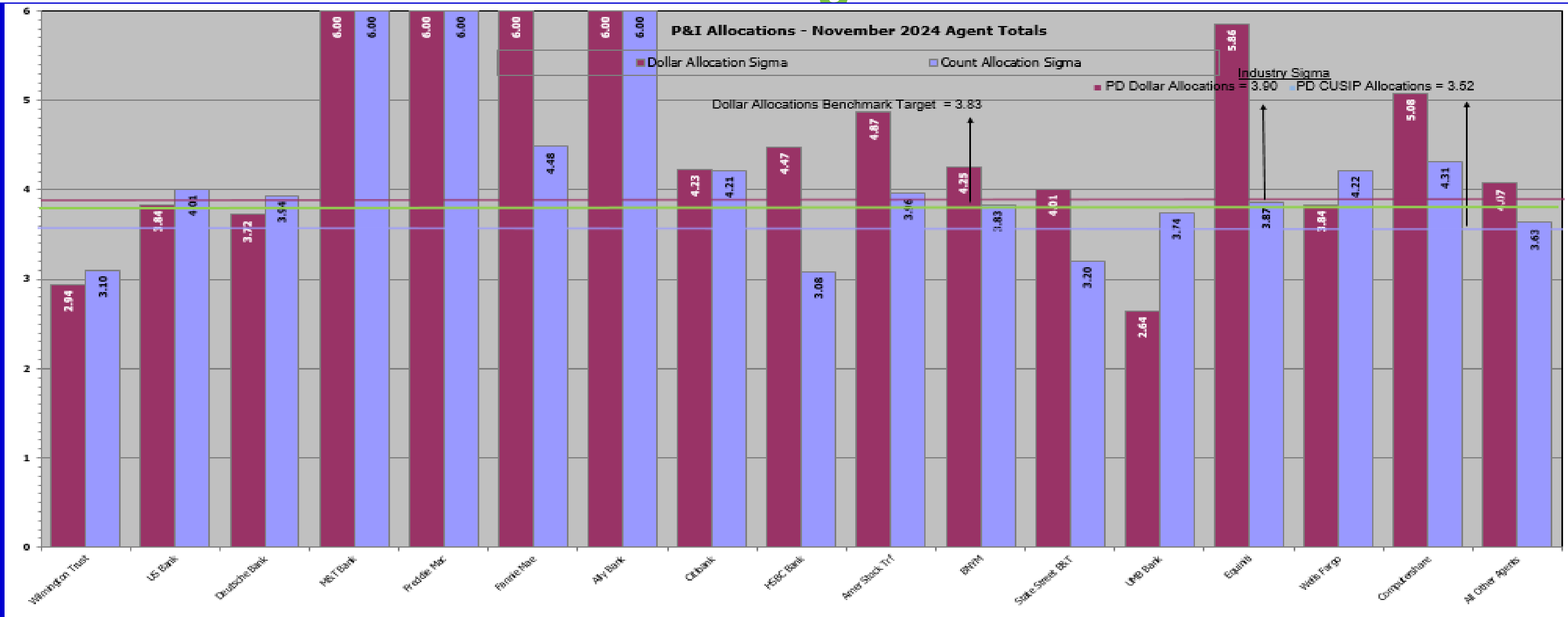
	Vilmington Trust	US Bank	M&T Bank	Deutsche Bank	Freddie Mac	Fannie Mae	Citibank	Ally Bank	HSBC Bank	Computers hare	Equiniti	BNYM	Amer Stock Trf	Vells Fargo	State Street B&T	All Other Agents
% of Total Allocations	2.45%	18.96%	0.00%	3.60%	1.22%	0.03%	5.49%	0.01%	0.74%	6.54%	2.73%	25.87%	1.47%	7.49%	0.82%	21.84%
Percent by 3:00 Cut-off	90.72%	98.36%	#DIV/0!	94.81%	100.00%	100.00%	99.54%	100.00%	99.95%	100.00%	80.90%	99.26%	99.95%	98.45%	95.84%	99.29%
Cutoff Sigma	2.82	3.63	#DIV/0!	3.13	6.00	6.00	4.11	6.00	4.77	5.45	2.37	3.94	4.77	3.66	3.23	3.95
Variance from Industry Cutoff	-0.76	0.05	#DIV/0!	-0.46	2.41	2.41	0.52	2.41	1.18	1.86	-1.21	0.35	1.19	0.07	-0.35	0.37
Percent by COB	93.39%	99.36%	#DIV/0!	99.94%	100.00%	100.00%	99.83%	100.00%	99.99%	100.00%	100.00%	99.90%	99.98%	98.82%	99.89%	99.92%
COB Sigma	3.01	3.99	#DIV/0!	4.72	6.00	6.00	4.43	6.00	5.17	5.45	5.86	4.60	5.05	3.76	4.57	4.66

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		$4847.197
Allocation $ Percent	99.20%	99.01%	99.46%	98.97%	98.96%	98.98%	99.12%	99.52%	99.27%	98.55%	99.24%		99.11%
Allocation $ Sigma	3.91	3.83	4.05	3.81	3.81	3.82	3.87	4.09	3.94	3.68	3.93		3.87
Unallocated Impact (Billions $)	$3.143	$3.453	$2.649	$4.577	$4.506	$4.822	$4.066	$1.939	$3.490	$7.076	$3.268		$42.990
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		3,448,861
CUSIP Allocations %	98.05%	98.54%	98.64%	98.28%	98.92%	98.76%	98.50%	98.53%	98.34%	98.42%	98.91%		98.54%
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		3.68
Unallocated Impact (Count)	5,585	5,539	4,324	4,783	2,943	4,280	4,477	5,650	5,453	4,510	2,976		50,520

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	M&T Bank	Freddie Mac	Fannie Mae	Ally Bank	Citibank	HSBC Bank	Amer Stock Trf	BNYM	State Street B&T	Equiniti	Wells Fargo	Computer share	All Other Agents
Total Expected / % of Industry	$10.377	$81.185	$15.475	$0.006	$4.818	$0.128	$1.109	$22.411	$1.476	$6.501	$111.959	$3.467	$12.058	$32.657	$28.848	$97.758
	2.40%	18.78%	3.58%	0.00%	1.11%	0.03%	0.26%	5.18%	0.34%	1.50%	25.90%	0.80%	2.79%	7.55%	6.67%	22.61%
Allocation $ Percent	92.54%	99.02%	98.69%	100.00%	100.00%	100.00%	100.00%	99.69%	99.85%	99.96%	99.71%	99.40%	100.00%	99.03%	99.98%	99.50%
Allocation $ Sigma	2.94	3.84	3.72	6.00	6.00	6.00	6.00	4.23	4.47	4.87	4.25	4.01	5.86	3.84	5.08	4.07
Variance from Industry $ Sigma	-0.99	-0.09	-0.21	2.07	2.07	2.07	2.07	0.30	0.54	0.94	0.32	0.08	1.93	-0.09	1.15	0.14
CUSIP Allocations %	94.57%	99.39%	99.26%	100.00%	100.00%	99.86%	100.00%	99.66%	94.30%	99.31%	99.01%	95.53%	99.10%	99.67%	99.75%	98.36%
CUSIP Allocations Sigma	3.10	4.01	3.94	6.00	6.00	4.48	6.00	4.21	3.08	3.96	3.83	3.20	3.87	4.22	4.31	3.63
Variance from Industry CUSIP Sigma	-0.69	0.21	0.14	2.21	2.21	0.69	2.21	0.41	-0.71	0.17	0.04	-0.59	0.07	0.42	0.52	-0.16