ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

October 2024

Executive Summary

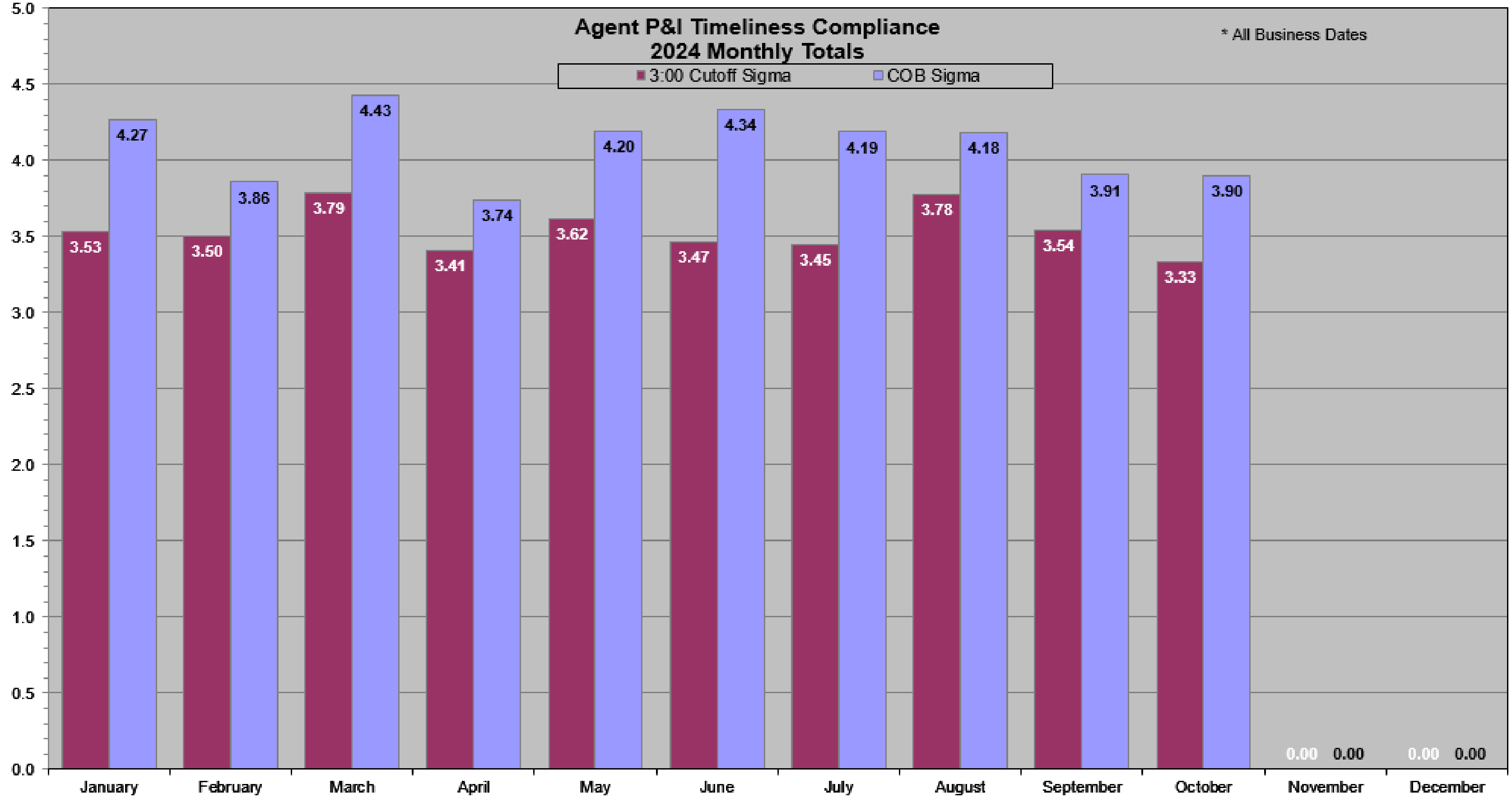
This report highlights the October 2024 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 October 2024 was 3.33σ (96.65)%. 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 October 2024 was 3.68σ (98.55)%. This month's performance is below the target of 3.83σ (99.00%).

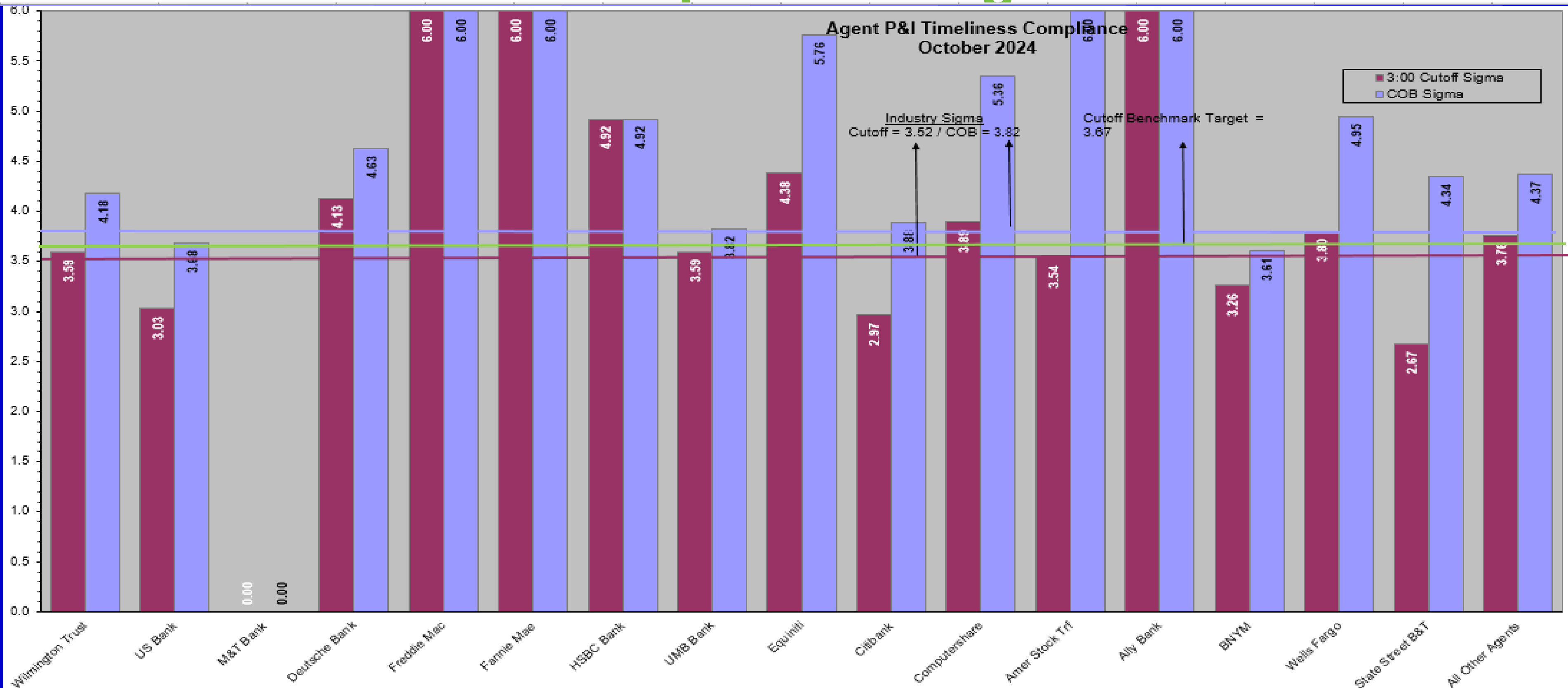
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



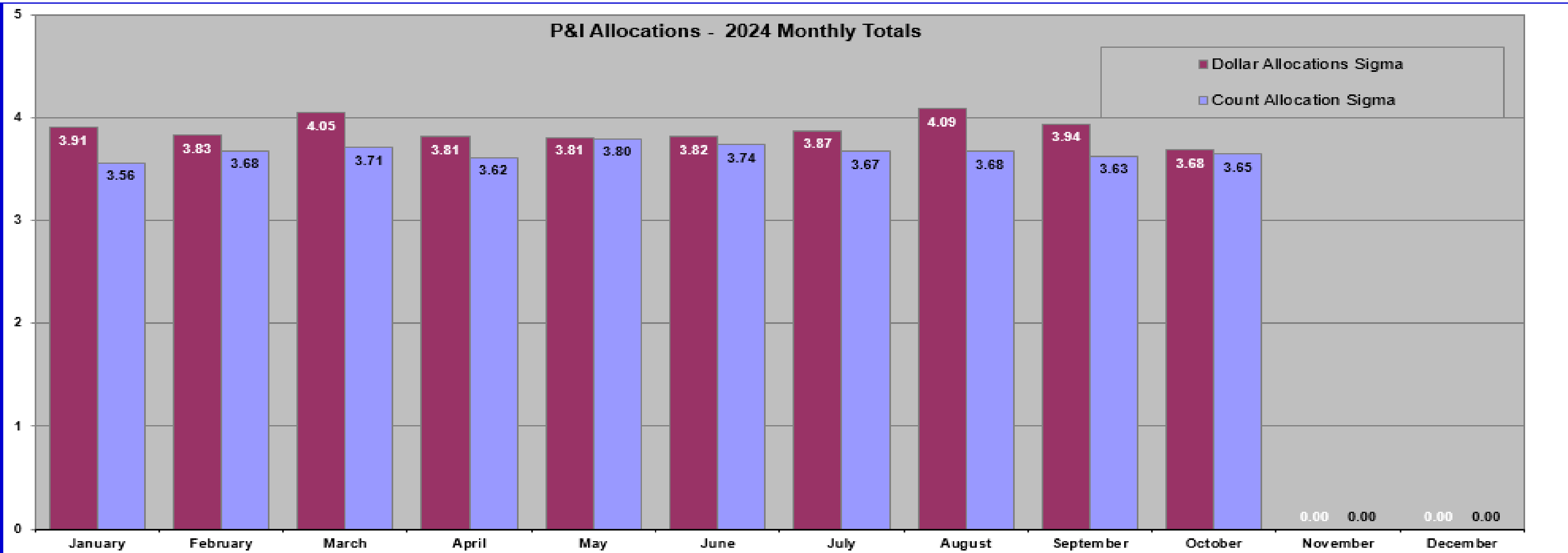
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.89%	97.74%	98.90%	97.19%	98.30%	97.56%	97.45%	98.87%	97.94%	96.65%			97.83%
Cutoff Sigma	3.53	3.50	3.79	3.41	3.62	3.47	3.45	3.78	3.54	3.33			3.52
Percent by COB	99.72%	99.08%	99.83%	98.75%	99.65%	99.77%	99.64%	99.64%	99.20%	99.18%			99.45%
COB Sigma	4.27	3.86	4.43	3.74	4.20	4.34	4.19	4.18	3.91	3.90			4.04

P&I Timeliness Compliance – Agent Performance



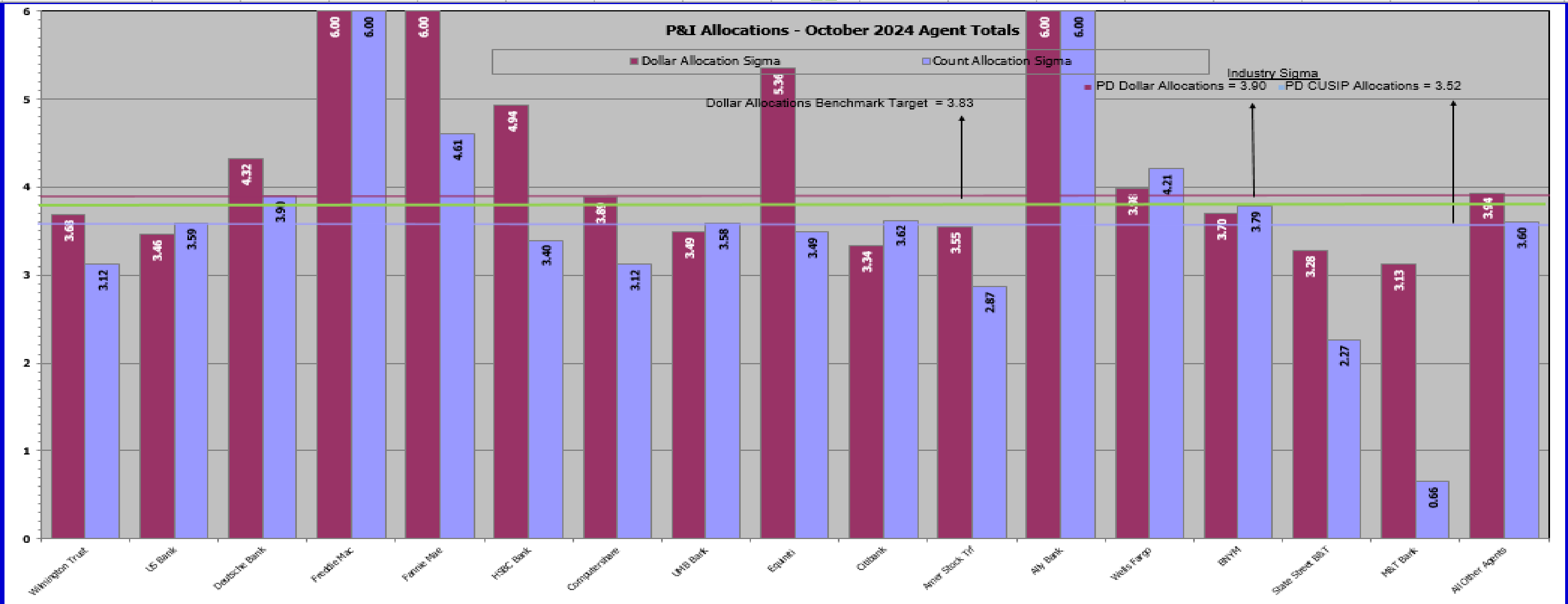
	Wilmington Trust	US Bank	M&T Bank	Deutsche Bank	Freddie Mac	Fannie Mae	HSBC Bank	Equiniti	Citibank	Computers hare	Amer Stock Trf	Ally Bank	BNYM	Wells Fargo	State Street B&T	All Other Agents
% of Total Allocations	3.90%	17.84%	0.00%	3.91%	1.02%	0.04%	0.32%	2.13%	7.42%	7.19%	1.17%	0.00%	24.06%	7.43%	1.83%	20.82%
Percent by 3:00 Cut-off	98.18%	93.67%	#DIV/0!	99.57%	100.00%	100.00%	99.97%	99.80%	92.87%	99.17%	97.92%	100.00%	96.07%	98.93%	87.99%	98.81%
Cutoff Sigma	3.59	3.03	#DIV/0!	4.13	6.00	6.00	4.92	4.38	2.97	3.89	3.54	6.00	3.26	3.80	2.67	3.76
Variance from Industry Cutoff	0.26	-0.31	#DIV/0!	0.80	2.67	2.67	1.59	1.05	-0.37	0.56	0.21	2.67	-0.07	0.47	-0.66	0.43
Percent by COB	99.64%	98.54%	#DIV/0!	99.91%	100.00%	100.00%	99.97%	100.00%	99.14%	99.99%	100.00%	100.00%	98.26%	99.97%	99.78%	99.79%
COB Sigma	4.18	3.68	#DIV/0!	4.63	6.00	6.00	4.92	5.76	3.88	5.36	6.00	6.00	3.61	4.95	4.34	4.37

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			$4414.922
Allocation $ Percent	99.20%	99.01%	99.46%	98.97%	98.96%	98.98%	99.12%	99.52%	99.27%	98.55%			99.10%
Allocation $ Sigma	3.91	3.83	4.05	3.81	3.81	3.82	3.87	4.09	3.94	3.68			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			$39.722
Total CUSIP Expected	286,566	379,088	317,837	278,865	273,272	344,181	298,982	383,690	328,890	285,135			3,176,506
CUSIP Allocations %	98.05%	98.54%	98.64%	98.28%	98.92%	98.76%	98.50%	98.53%	98.34%	98.42%			98.50%
CUSIP Allocations Sigma	3.56	3.68	3.71	3.62	3.80	3.74	3.67	3.68	3.63	3.65			3.67
Unallocated Impact (Count)	5,585	5,539	4,324	4,783	2,943	4,280	4,477	5,650	5,453	4,510			47,544

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	Freddie Mac	Fannie Mae	HSBC Bank	Computer share	Equiniti	Citibank	Amer Stock Trf	Ally Bank	Wells Fargo	BNYM	State Street B&T	M&T Bank	All Other Agents
Total Expected / % of Industry	$19.007	$84.459	$18.675	$4.268	$0.196	$1.543	$35.979	$10.704	$36.237	$5.904	$0.673	$36.451	$116.406	$8.725	$0.002	$107.273
	3.88%	17.26%	3.82%	0.87%	0.04%	0.32%	7.35%	2.19%	7.40%	1.21%	0.14%	7.45%	23.79%	1.78%	0.00%	21.92%
Allocation $ Percent	98.55%	97.51%	99.76%	100.00%	100.00%	99.97%	99.16%	99.99%	96.69%	97.97%	100.00%	99.35%	98.63%	96.23%	94.80%	99.26%
Allocation $ Sigma	3.68	3.46	4.32	6.00	6.00	4.94	3.89	5.36	3.34	3.55	6.00	3.98	3.70	3.28	3.13	3.94
Variance from Industry $ Sigma	0.00	-0.22	0.64	2.32	2.32	1.25	0.21	1.67	-0.35	-0.14	2.32	0.30	0.02	-0.41	-0.56	0.25
CUSIP Allocations %	94.75%	98.17%	99.19%	100.00%	99.91%	97.12%	94.71%	97.69%	98.32%	91.51%	100.00%	99.67%	98.89%	77.87%	20.00%	98.21%
CUSIP Allocations Sigma	3.12	3.59	3.90	6.00	4.61	3.40	3.12	3.49	3.62	2.87	6.00	4.21	3.79	2.27	0.66	3.60
Variance from Industry CUSIP Sigma	-0.53	-0.06	0.26	2.35	0.96	-0.25	-0.53	-0.16	-0.02	-0.78	2.35	0.57	0.14	-1.38	-2.99	-0.05