DTCC
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ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

February 2022

Executive Summary

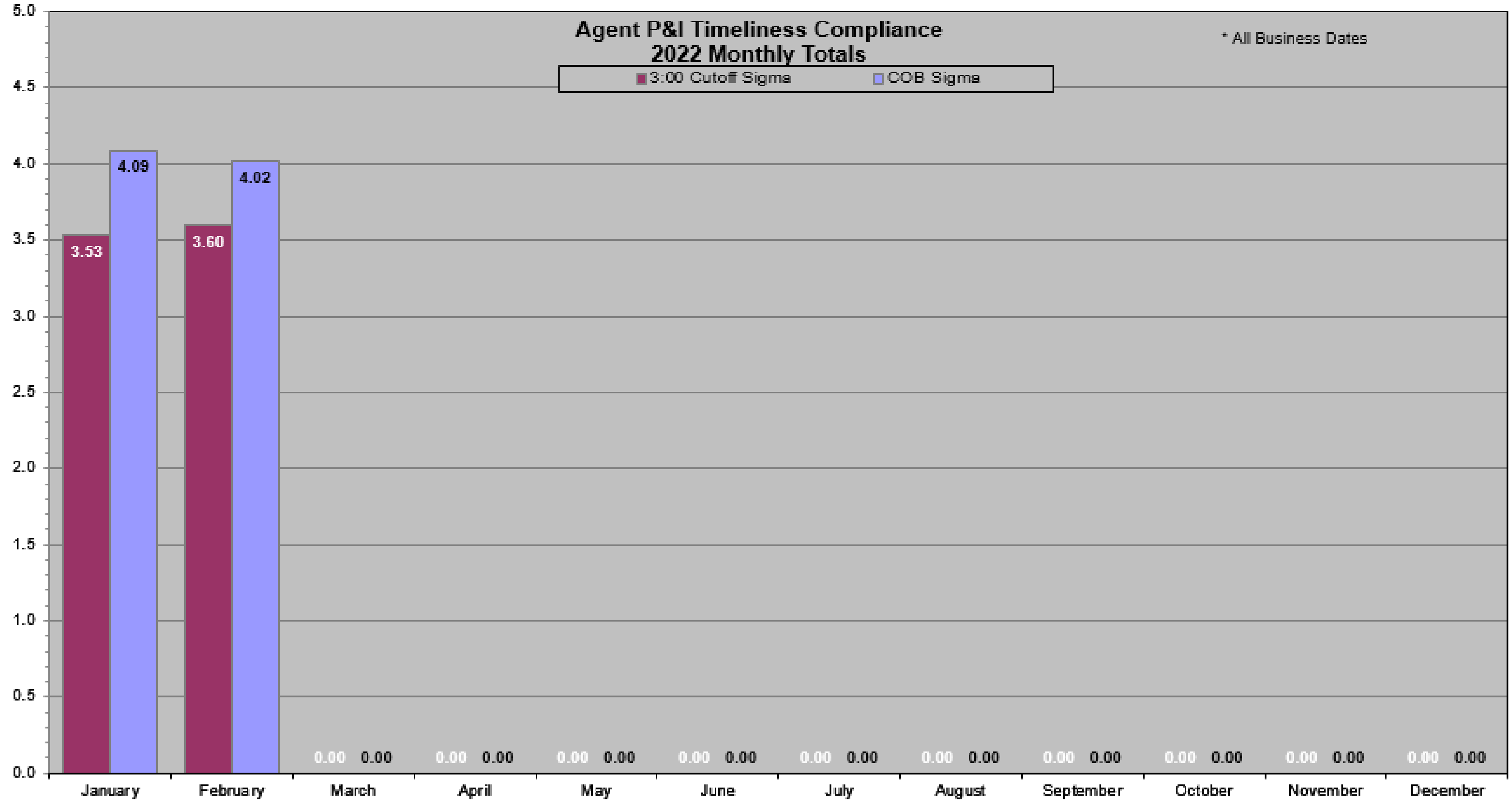
This report highlights the February 2022 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 February 2022 was 3.60σ 98.19%. 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 February 2022 was 3.83σ 99.00%. This month's performance was at the target of 3.83σ (99.00%).

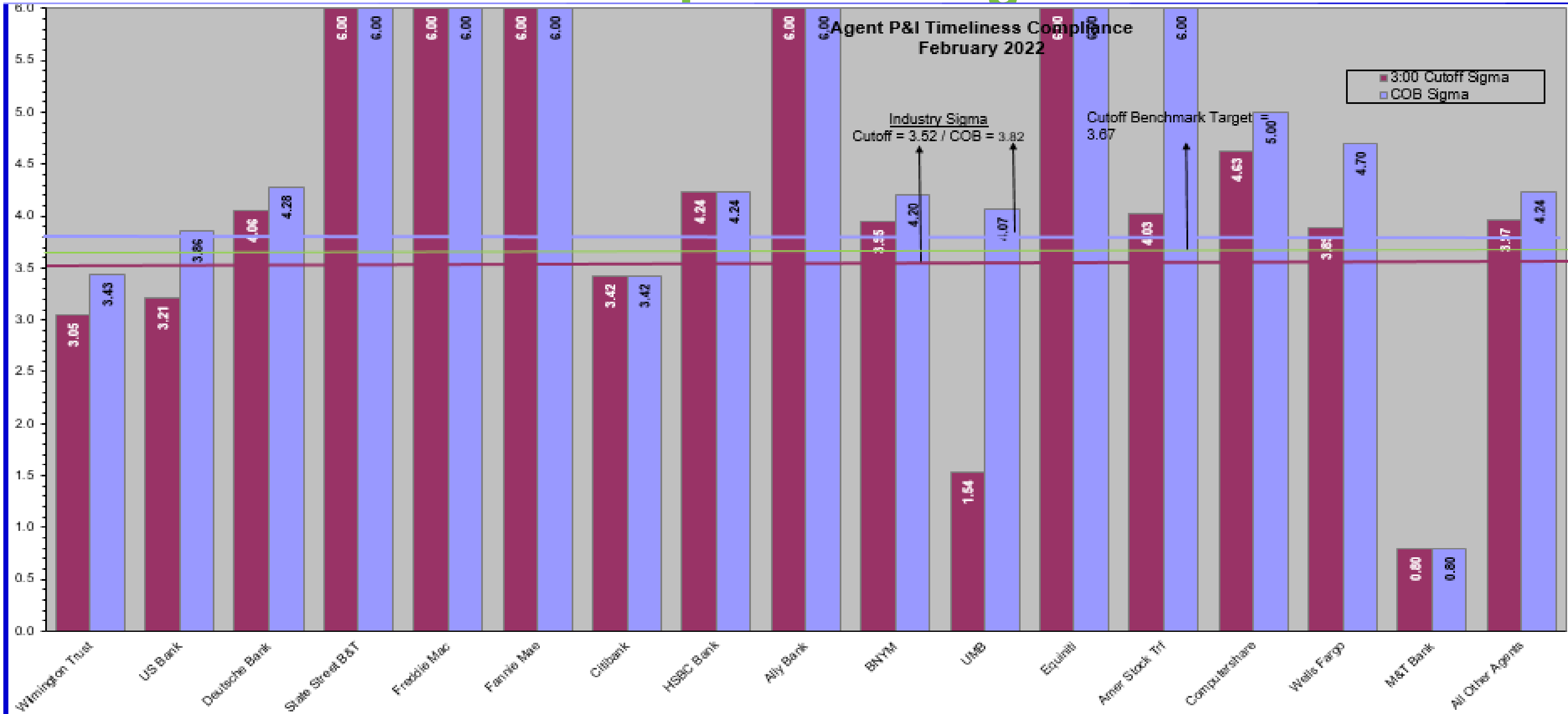
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



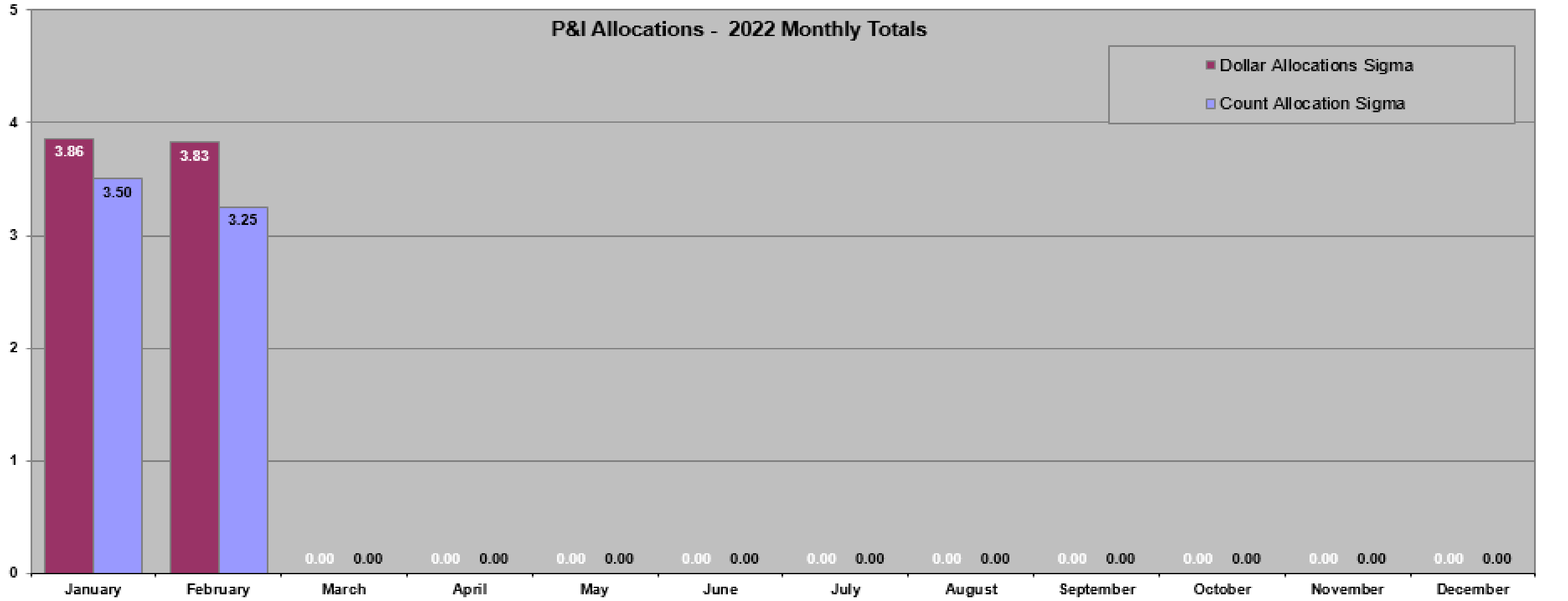
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.89%	98.19%											98.04%
Cutoff Sigma	3.53	3.60											3.56
Percent by COB	99.52%	99.42%											99.47%
COB Sigma	4.09	4.02											4.06

P&I Timeliness Compliance – Agent Performance



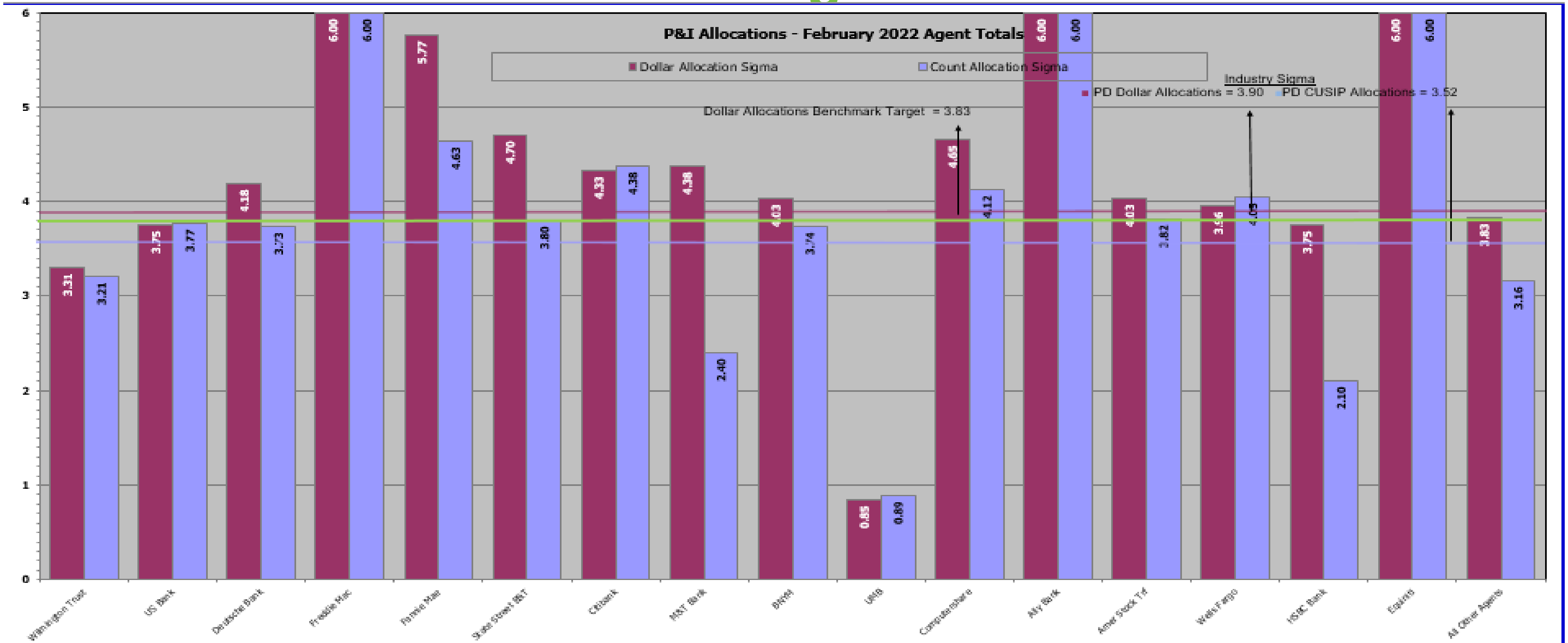
	Wilmington Trust	US Bank	Deutsche Bank	State Street	Freddie Mac	Fannie Mae	Citibank	HSBC Bank	Ally Bank	BNYM	Equiniti	Amer Stock Trf	Computershare	Wells Fargo	M&T Bank	All Other Agents
% of Total Allocations	3.49%	17.32%	7.06%	0.65%	1.25%	0.07%	6.19%	0.34%	0.08%	29.35%	3.43%	1.73%	9.75%	9.10%	0.00%	9.65%
Percent by 3:00 Cut-off	93.97%	95.66%	99.47%	100.00%	100.00%	100.00%	97.25%	99.69%	100.00%	99.29%	100.00%	99.42%	99.91%	99.15%	24.11%	99.32%
Cutoff Sigma	3.05	3.21	4.06	6.00	6.00	6.00	3.42	4.24	6.00	3.95	6.00	4.03	4.63	3.89	0.80	3.97
Variance from Industry Cutoff	-0.54	-0.38	0.46	2.40	2.40	2.40	-0.18	0.64	2.40	0.36	2.40	0.43	1.04	0.29	-2.80	0.37
Percent by COB	97.35%	99.08%	99.73%	100.00%	100.00%	100.00%	97.26%	99.69%	100.00%	99.65%	100.00%	100.00%	99.98%	99.93%	24.11%	99.69%
COB Sigma	3.43	3.86	4.28	6.00	6.00	6.00	3.42	4.24	6.00	4.20	6.00	6.00	5.00	4.70	0.80	4.24

P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Total Expected Allocations (Billions)	$323.177	$297.874											$621.051
Allocation $ Percent	99.09%	99.00%											99.05%
Allocation $ Sigma	3.86	3.83											3.84
Unallocated Impact (Billions $)	$2.929	$2.982											$5.911
Total CUSIP Expected	278,521	388,196											666,717
CUSIP Allocations %	97.73%	96.00%											96.73%
CUSIP Allocations Sigma	3.50	3.25											3.34
Unallocated Impact (Count)	6,315	15,514											21,829

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	Freddie Mac	Fannie Mae	State Street B&T	Citibank	M&T Bank	BNYM	Computer share	Ally Bank	Amer Stock Trf	Wells Fargo	HSBC Bank	Equiniti	All Other Agents
Total Expected / % of Industry	$9.670	$50.835	$21.151	$3.824	$0.219	$1.936	$17.903	$0.021	$87.629	$29.838	$0.231	$5.293	$27.488	$0.384	$10.486	$29.817
	3.25%	17.07%	7.10%	1.28%	0.07%	0.65%	6.01%	0.01%	29.42%	10.02%	0.08%	1.78%	9.23%	0.13%	3.52%	10.01%
Allocation $ Percent	96.46%	98.78%	99.64%	100.00%	100.00%	99.93%	99.77%	99.80%	99.43%	99.92%	100.00%	99.44%	99.30%	98.78%	100.00%	99.01%
Allocation $ Sigma	3.31	3.75	4.18	6.00	5.77	4.70	4.33	4.38	4.03	4.65	6.00	4.03	3.96	3.75	6.00	3.83
Variance from Industry $ Sigma	-0.52	-0.08	0.36	2.17	1.94	0.87	0.50	0.56	0.20	0.82	2.17	0.21	0.13	-0.08	2.17	0.01
CUSIP Allocations %	95.62%	98.82%	98.72%	100.00%	99.91%	98.92%	99.80%	81.58%	98.74%	99.56%	100.00%	98.97%	99.46%	72.55%	100.00%	95.14%
CUSIP Allocations Sigma	3.21	3.77	3.73	6.00	4.63	3.80	4.38	2.40	3.74	4.12	6.00	3.82	4.05	2.10	6.00	3.16
Variance from Industry CUSIP Sigma	-0.03	0.53	0.49	2.76	1.39	0.56	1.14	-0.84	0.50	0.88	2.76	0.58	0.81	-1.14	2.76	-0.08