ADVANCING FINANCIAL MARKETS. TOGETHER.™

ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

April 2023

Executive Summary

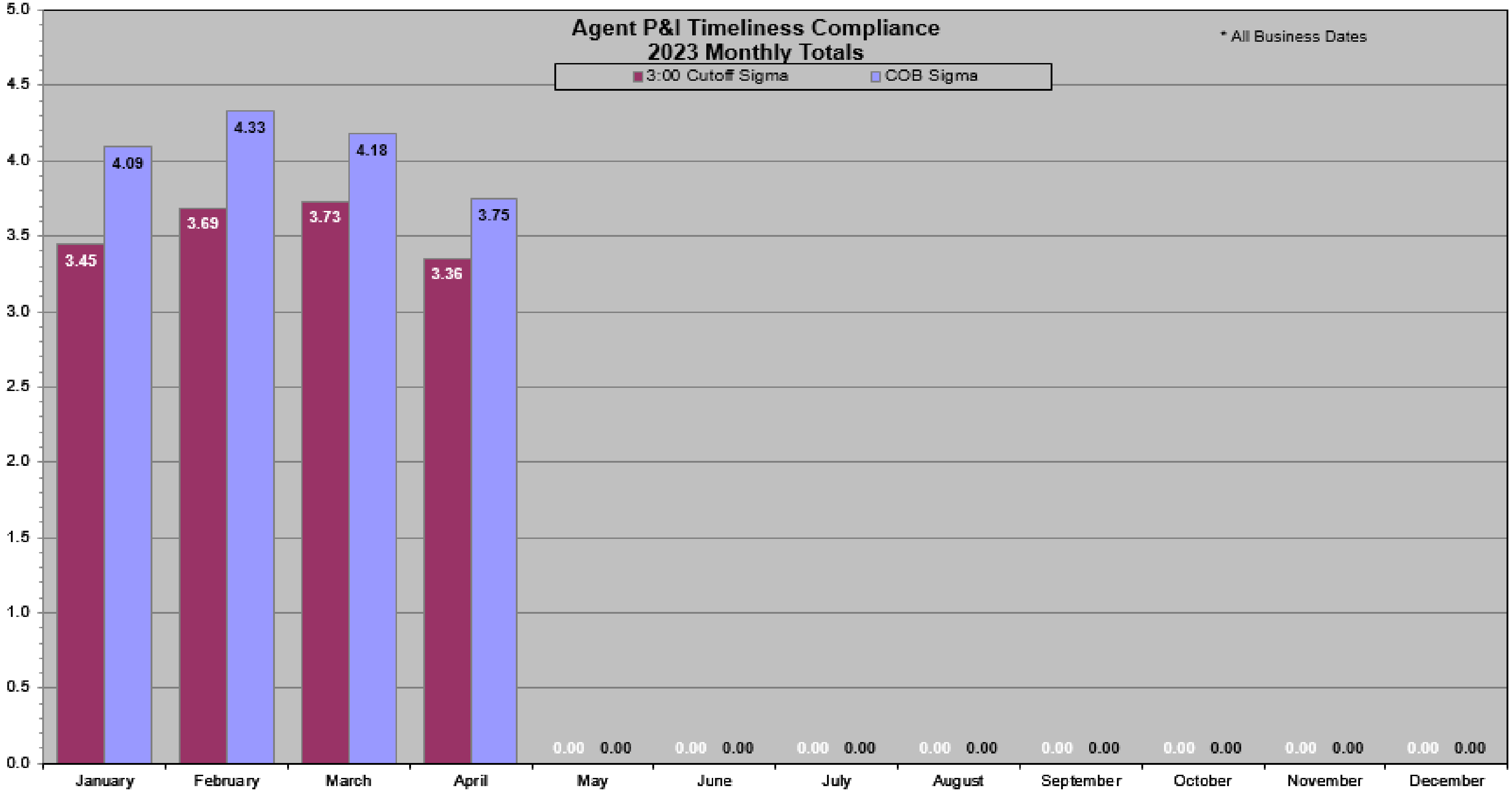
This report highlights the April 2023 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 2023 was 3.36σ (96.83)%. 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 2023 was 3.75σ (98.78)%. This month's performance is below the target of 3.83σ (99.00%).

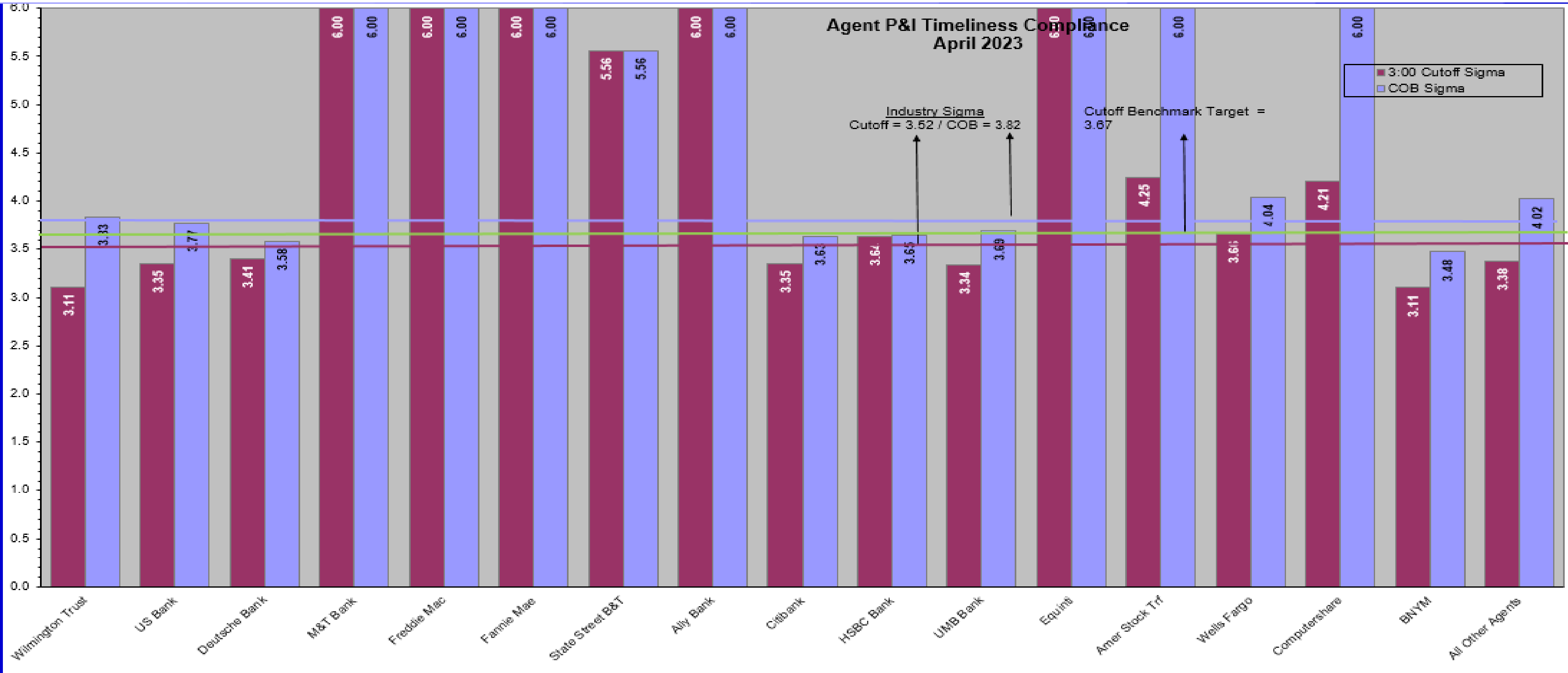
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



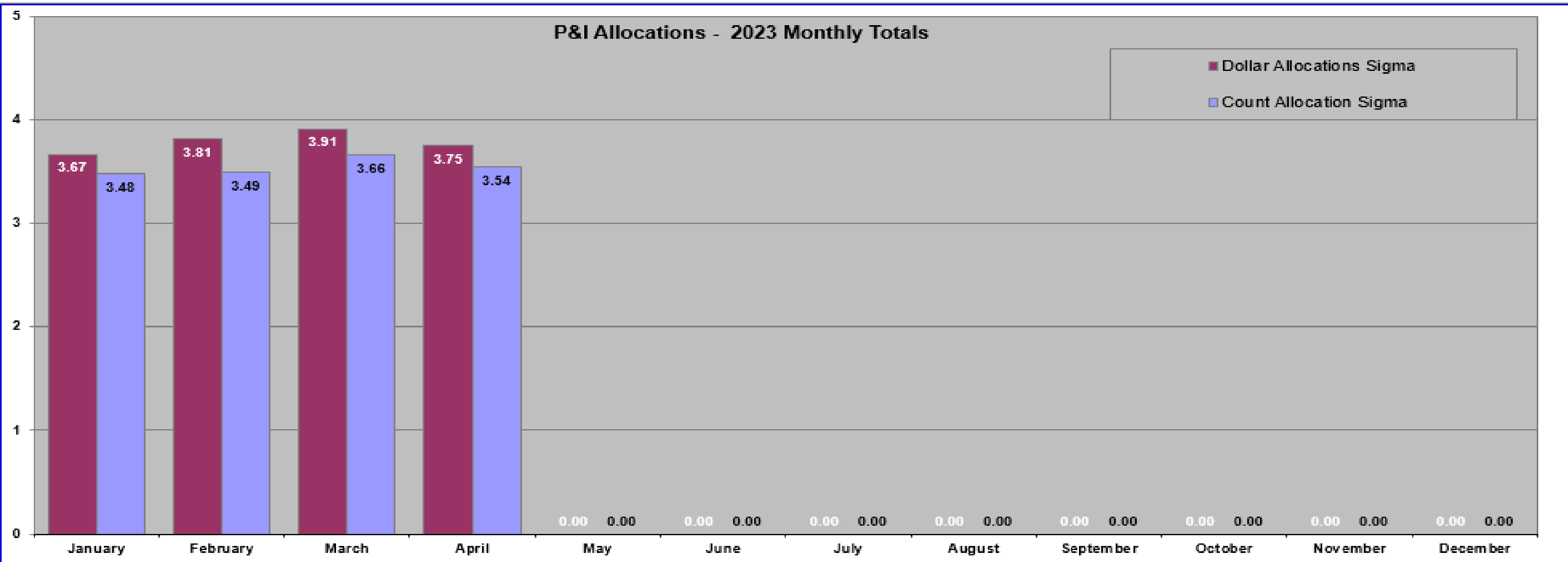
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.42%	98.58%	98.72%	96.83%									97.93%
Cutoff Sigma	3.45	3.69	3.73	3.36									3.54
Percent by COB	99.53%	99.77%	99.63%	98.77%									99.43%
COB Sigma	4.09	4.33	4.18	3.75									4.03

P&I Timeliness Compliance – Agent Performance



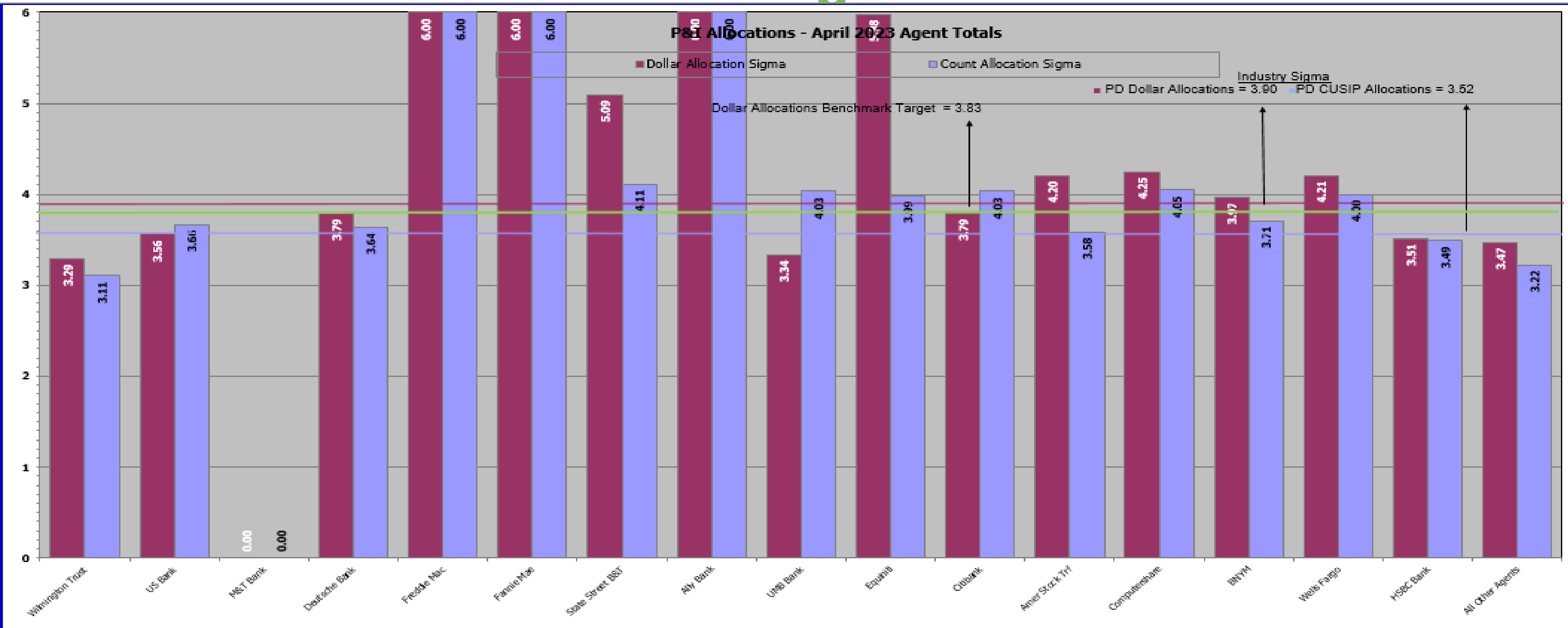
	Wilmington Trust	US Bank	Deutsche Bank	M&T Bank	Freddie Mac	Fannie Mae	State Street B&T	Ally Bank	Citibank	HSBC Bank	Equinti	Amer Stock Trf	Wells Fargo	Computershare	BNYM	All Other Agents
% of Total Allocations	2.64%	13.90%	5.37%	0.00%	1.44%	0.08%	1.55%	0.39%	8.53%	0.14%	3.53%	2.17%	7.04%	7.81%	26.94%	18.05%
Percent by 3:00 Cut-off	94.67%	96.81%	97.18%	100.00%	100.00%	100.00%	100.00%	100.00%	96.78%	98.37%	100.00%	99.70%	98.47%	99.66%	94.58%	96.97%
Cutoff Sigma	3.11	3.35	3.41	6.00	6.00	6.00	5.56	6.00	3.35	3.64	6.00	4.25	3.66	4.21	3.11	3.38
Variance from Industry Cutoff	-0.24	0.00	0.05	2.64	2.64	2.64	2.20	2.64	-0.01	0.28	2.64	0.89	0.31	0.85	-0.25	0.02
Percent by COB	99.02%	98.85%	98.12%	100.00%	100.00%	100.00%	100.00%	100.00%	98.34%	98.41%	100.00%	100.00%	99.44%	100.00%	97.59%	99.42%
COB Sigma	3.83	3.77	3.58	6.00	6.00	6.00	5.56	6.00	3.63	3.65	6.00	6.00	4.04	6.00	3.48	4.02

P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Total Expected Allocations (Billions)	$310.070	$279.829	$401.819	$305.027									$1296.745
Allocation $ Percent	98.49%	98.96%	99.21%	98.78%									98.88%
Allocation $ Sigma	3.67	3.81	3.91	3.75									3.78
Unallocated Impact (Billions $)	$4.695	$2.901	$3.171	$3.722									$14.488
Total CUSIP Expected	279,519	373,853	314,277	266,052									1,233,701
CUSIP Allocations %	97.63%	97.69%	98.45%	97.95%									97.93%
CUSIP Allocations Sigma	3.48	3.49	3.66	3.54									3.54
Unallocated Impact (Count)	6,618	8,626	4,879	5,467									25,590

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	M&T Bank	Deutsche Bank	Freddie Mac	Fannie Mae	State Street B&T	Ally Bank	Equiniti	Citibank	Amer Stock Trf	Computer share	BNYM	Wells Fargo	HSBC Bank	All Other Agents
Total Expected / % of Industry	$8.042	$42.205	$0.000	$17.543	$3.779	$0.244	$4.776	$1.662	$11.039	$25.630	$6.796	$24.352	$79.710	$21.084	$0.250	$57.066
	2.64%	13.84%	0.00%	5.75%	1.24%	0.08%	1.57%	0.54%	3.62%	8.40%	2.23%	7.98%	26.13%	6.91%	0.08%	18.71%
Allocation $ Percent	96.35%	98.03%	0.00%	98.90%	100.00%	100.00%	99.98%	100.00%	100.00%	98.89%	99.66%	99.70%	99.33%	99.66%	97.78%	97.58%
Allocation $ Sigma	3.29	3.56	#NUM!	3.79	6.00	6.00	5.09	6.00	5.98	3.79	4.20	4.25	3.97	4.21	3.51	3.47
Variance from Industry $ Sigma	-0.46	-0.19	#NUM!	0.04	2.25	2.25	1.34	2.25	2.23	0.04	0.45	0.50	0.22	0.45	-0.24	-0.28
CUSIP Allocations %	94.58%	98.48%	0.00%	98.39%	100.00%	100.00%	99.55%	100.00%	99.36%	99.43%	98.14%	99.45%	98.63%	99.38%	97.69%	95.71%
CUSIP Allocations Sigma	3.11	3.66	#NUM!	3.64	6.00	6.00	4.11	6.00	3.99	4.03	3.58	4.05	3.71	4.00	3.49	3.22
Variance from Industry CUSIP Sigma	-0.44	0.12	#NUM!	0.10	2.46	2.46	0.57	2.46	0.45	0.49	0.04	0.50	0.16	0.46	-0.05	-0.33