ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

January 2022

DTCC
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Executive Summary

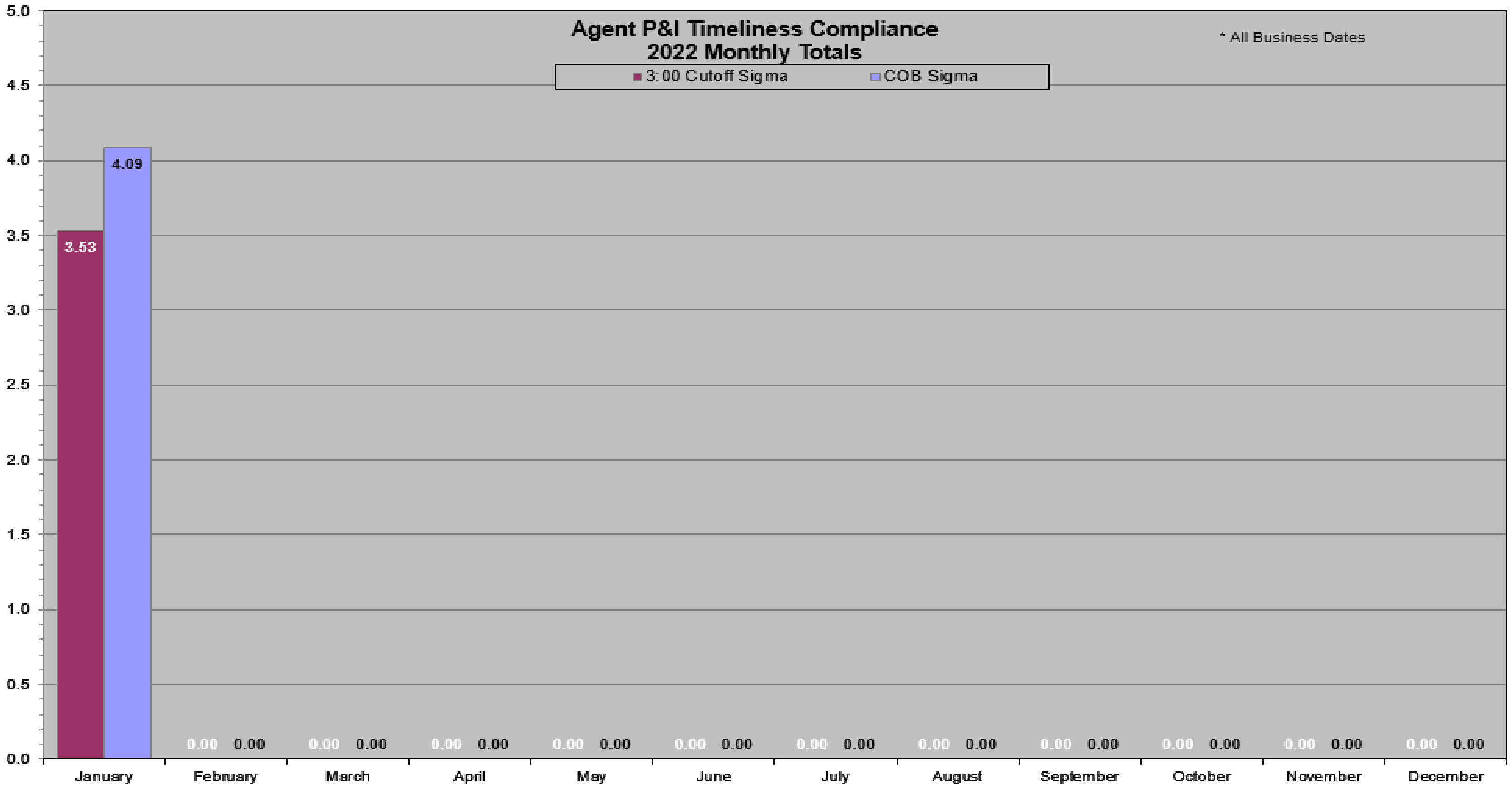
This report highlights the January 2022 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 January 2022 was 3.53σ (97.89)%. 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 January 2022 was 3.85σ (99.05)%. This month's performance is above the target of 3.83σ (99.00%).

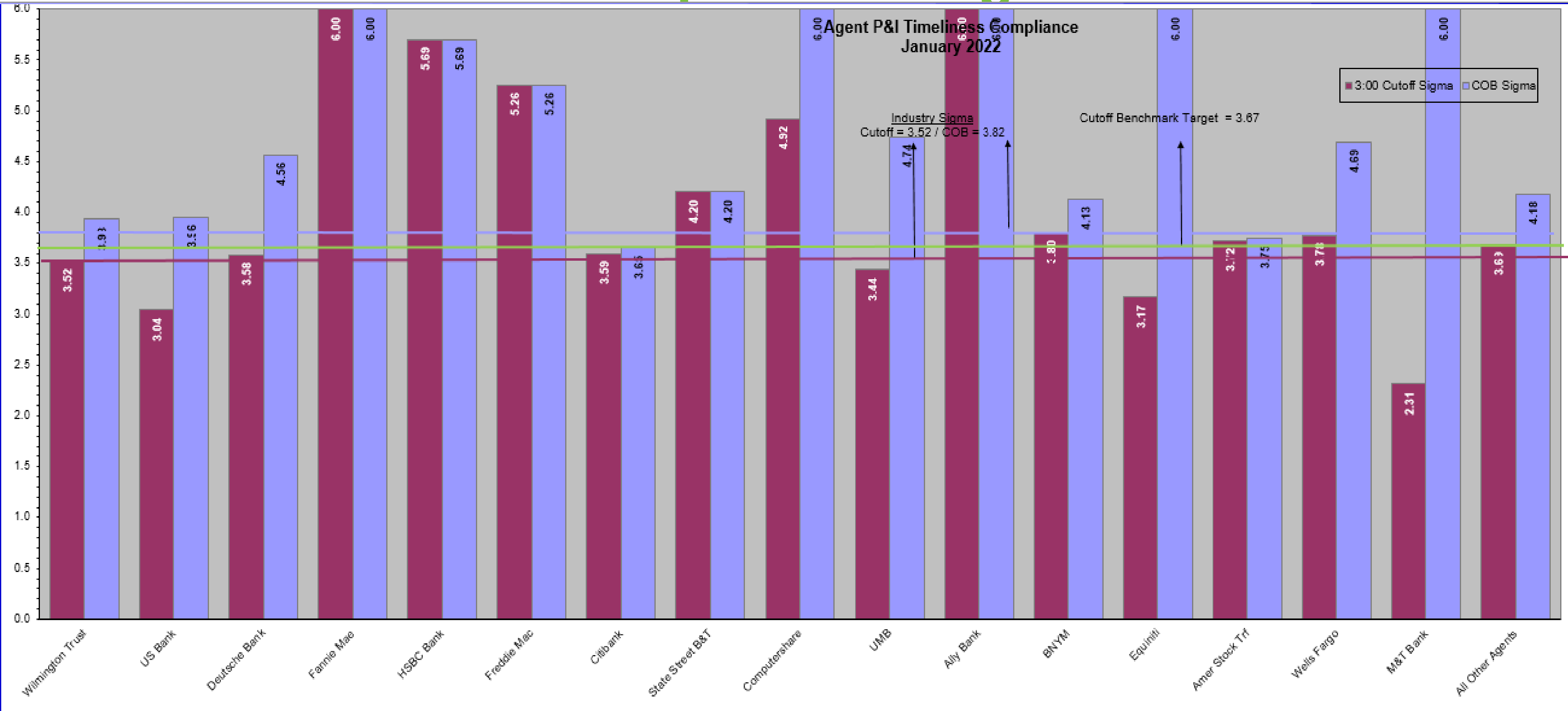
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



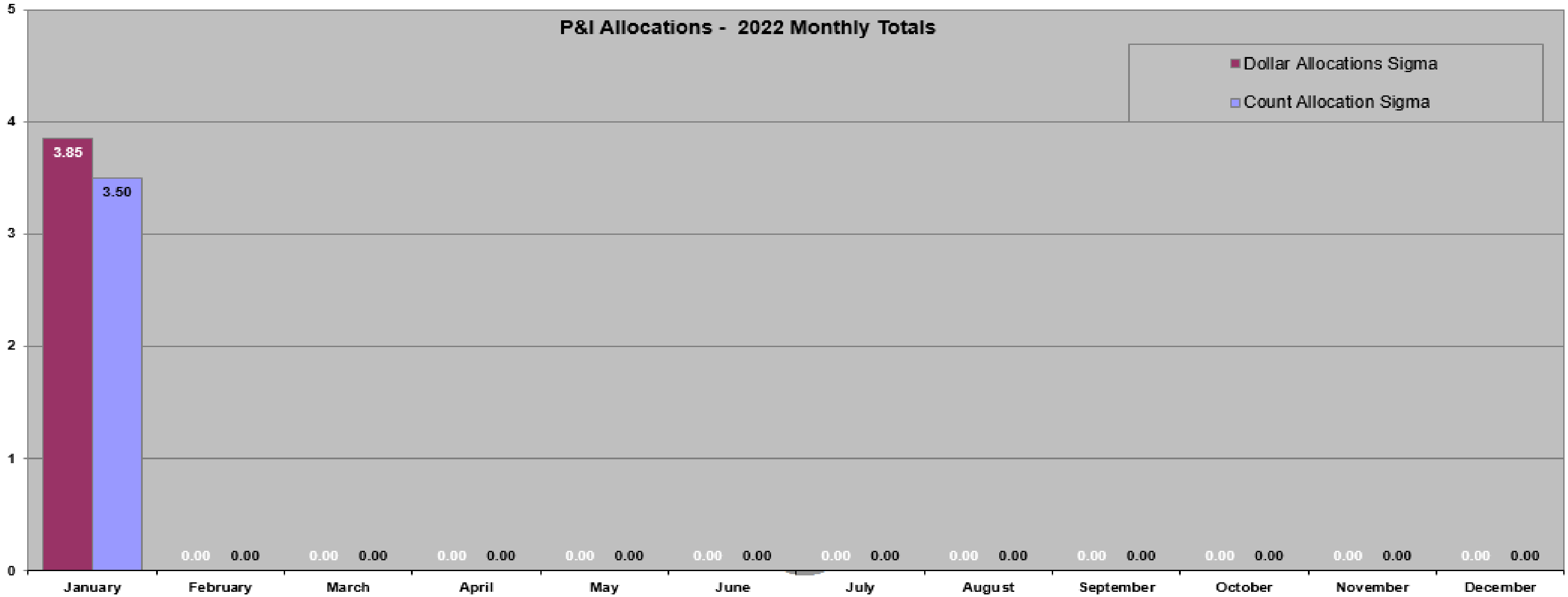
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.89%												97.89%
Cutoff Sigma	3.53												3.53
Percent by COB	99.52%												99.52%
COB Sigma	4.09												4.09

P&I Timeliness Compliance – Agent Performance



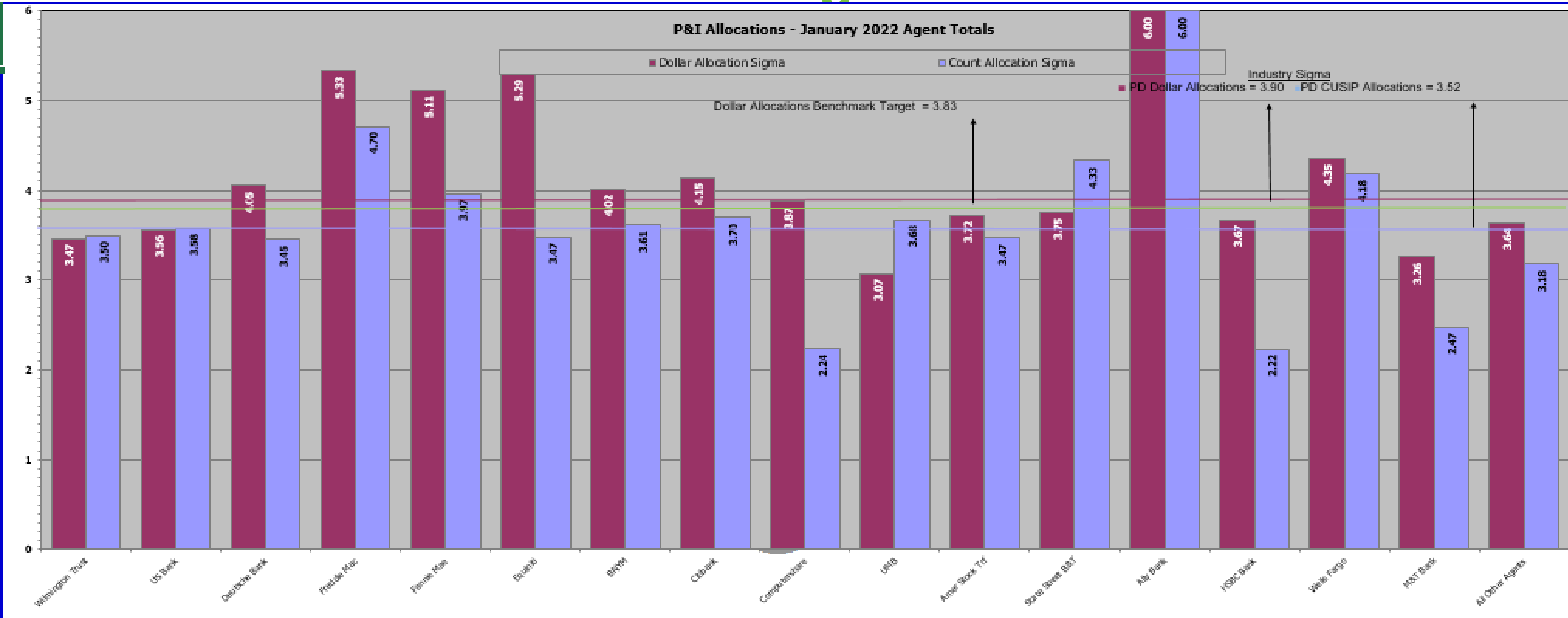
	Wilmington Trust	US Bank	Deutsche Bank	Fannie Mae	HSBC Bank	Freddie Mac	Citibank	State Street B&T	Computershare	Ally Bank	BNYM	Equiniti	Amer Stock Trf	Wells Fargo	M&T Bank	All Other Agents
% of Total Allocations	3.62%	16.77%	5.91%	0.10%	0.82%	1.62%	8.40%	0.82%	8.17%	0.17%	32.24%	2.88%	1.87%	8.00%	0.00%	8.22%
Percent by 3:00 Cut-off	97.81%	93.84%	98.14%	100.00%	100.00%	99.99%	98.18%	99.66%	99.97%	100.00%	98.92%	95.24%	98.68%	98.86%	79.23%	98.56%
Cutoff Sigma	3.52	3.04	3.58	6.00	5.69	5.26	3.59	4.20	4.92	6.00	3.80	3.17	3.72	3.78	2.31	3.69
Variance from Industry Cutoff	-0.02	-0.49	0.05	2.47	2.16	1.73	0.06	0.67	1.39	2.47	0.27	-0.36	0.19	0.25	-1.22	0.16
Percent by COB	99.25%	99.30%	99.89%	100.00%	100.00%	99.99%	98.43%	99.66%	100.00%	100.00%	99.57%	100.00%	98.77%	99.93%	100.00%	99.63%
COB Sigma	3.93	3.96	4.56	6.00	5.69	5.26	3.65	4.20	6.00	6.00	4.13	6.00	3.75	4.69	6.00	4.18

P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Total Expected Allocations (Billions)	$323.178												$323.178
Allocation $ Percent	99.05%												99.05%
Allocation $ Sigma	3.85												3.85
Unallocated Impact (Billions $)	$3.059												$3.059
Total CUSIP Expected	278,521												278,521
CUSIP Allocations %	97.71%												97.71%
CUSIP Allocations Sigma	3.50												3.50
Unallocated Impact (Count)	6,370												6,370

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	Freddie Mac	Fannie Mae	Equiniti	BNYM	Citibank	Computershare	Amer Stock Trf	State Street B&T	Ally Bank	HSBC Bank	Wells Fargo	M&T Bank	All Other Agents
Total Expected / % of Industry	$10.908	$52.562	$18.979	$5.337	$0.327	$9.522	$102.863	$26.927	$27.243	$6.167	$2.655	$0.560	$0.294	$25.666	$0.029	$32.359
	3.37%	16.25%	5.87%	1.65%	0.10%	2.94%	31.81%	8.33%	8.42%	1.91%	0.82%	0.17%	0.09%	7.94%	0.01%	10.01%
Allocation $ Percent	97.54%	98.01%	99.46%	99.99%	99.98%	99.99%	99.41%	99.59%	99.12%	98.68%	98.79%	100.00%	98.51%	99.78%	96.08%	98.37%
Allocation $ Sigma	3.47	3.56	4.05	5.33	5.11	5.29	4.02	4.15	3.87	3.72	3.75	6.00	3.67	4.35	3.26	3.64
Variance from Industry $ Sigma	-0.37	-0.28	0.21	1.49	1.28	1.46	0.18	0.31	0.04	-0.12	-0.08	2.16	-0.16	0.51	-0.58	-0.20
CUSIP Allocations %	97.72%	98.10%	97.46%	99.93%	99.32%	97.58%	98.27%	98.60%	76.92%	97.56%	99.77%	100.00%	76.55%	99.64%	83.33%	95.34%
CUSIP Allocations Sigma	3.50	3.58	3.45	4.70	3.97	3.47	3.61	3.70	2.24	3.47	4.33	6.00	2.22	4.18	2.47	3.18
Variance from Industry CUSIP Sigma	0.00	0.07	-0.05	1.20	0.47	-0.03	0.11	0.20	-1.27	-0.03	0.83	2.50	-1.28	0.68	-1.03	-0.32