ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

November 2022

Executive Summary

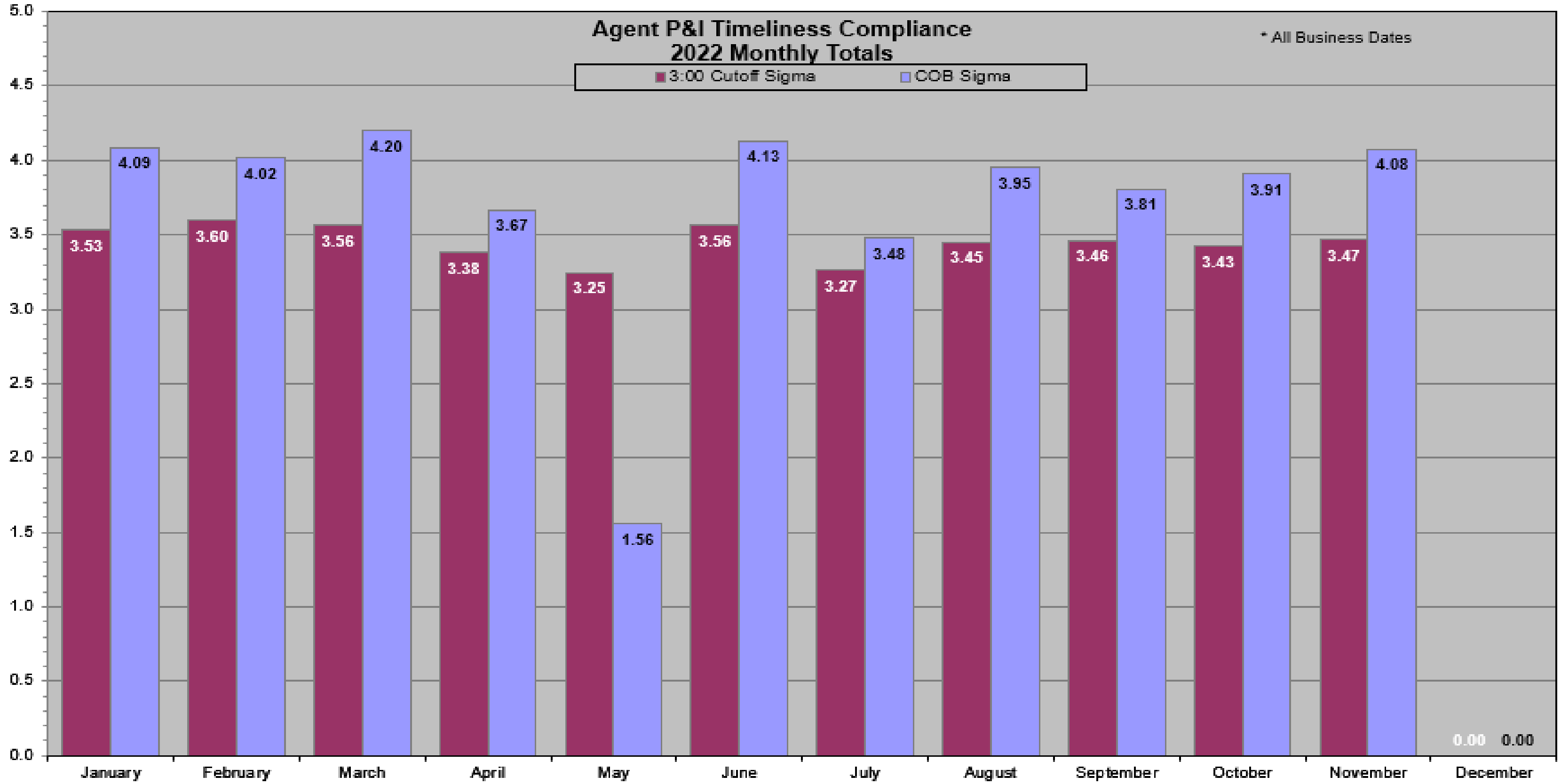
This report highlights the November 2022 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 November 2022 was 3.47σ (97.53)%. 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 2022 was 3.97σ (99.33)%. This month's performance is above the target of 3.83σ (99.00%).

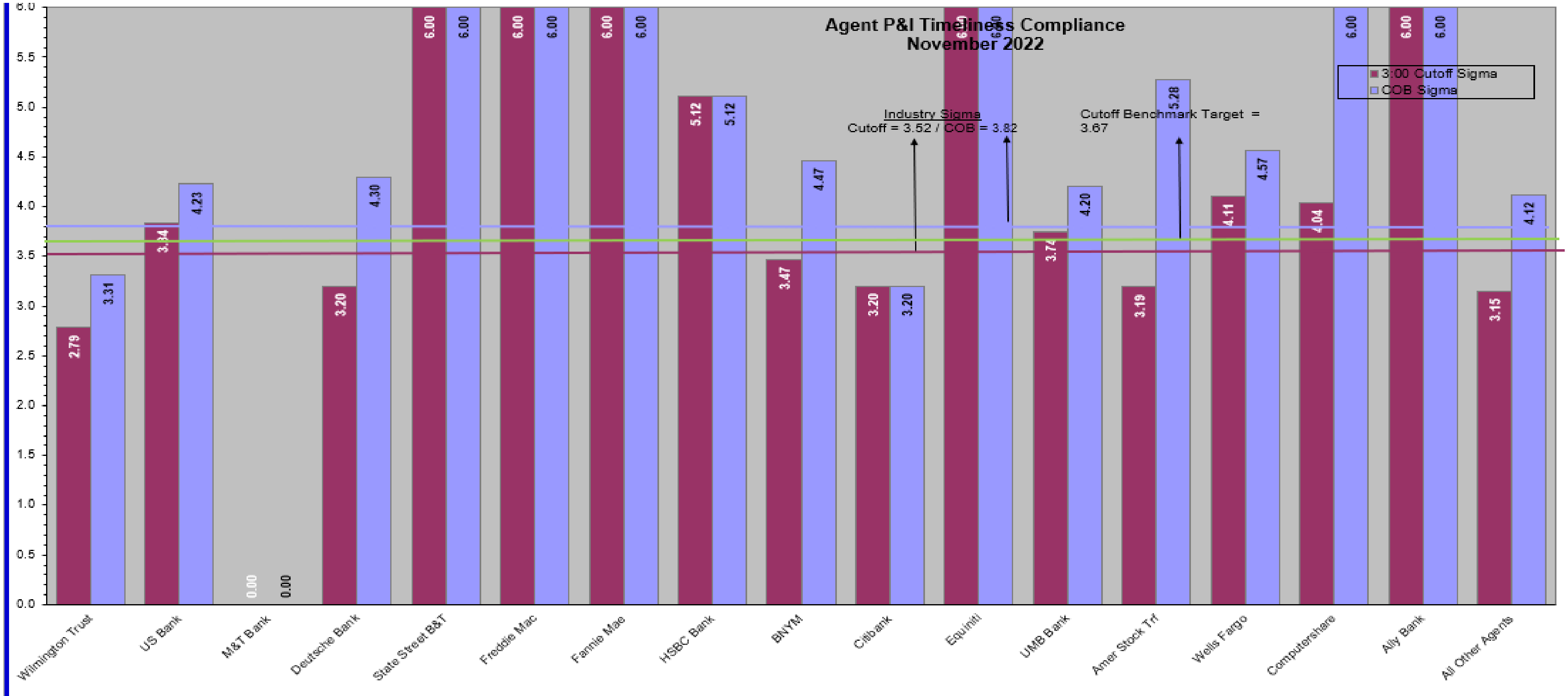
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



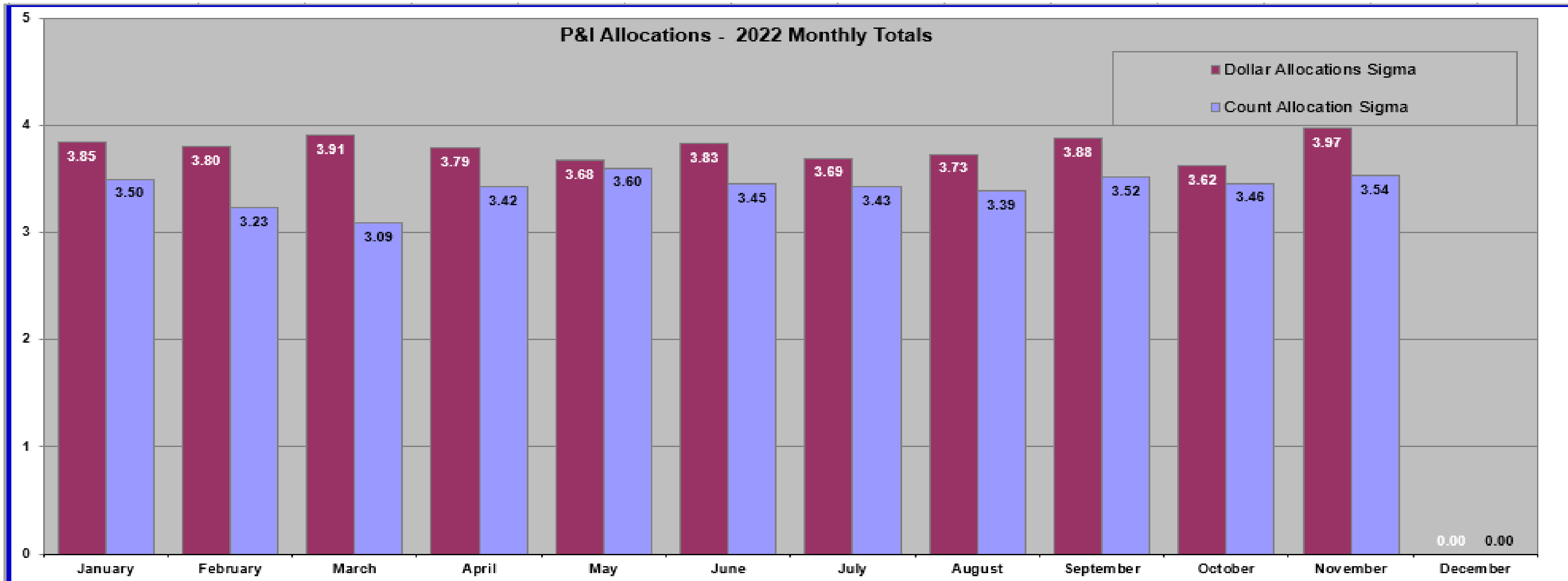
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.89%	98.19%	98.04%	97.02%	95.98%	98.04%	96.14%	97.46%	97.51%	97.31%	97.53%		97.40%
Cutoff Sigma	3.53	3.60	3.56	3.38	3.25	3.56	3.27	3.45	3.46	3.43	3.47		3.44
Percent by COB	99.52%	99.42%	99.65%	98.49%	52.29%	99.57%	97.61%	99.29%	98.95%	99.20%	99.50%		94.79%
COB Sigma	4.09	4.02	4.20	3.67	1.56	4.13	3.48	3.95	3.81	3.91	4.08		3.12

P&I Timeliness Compliance – Agent Performance



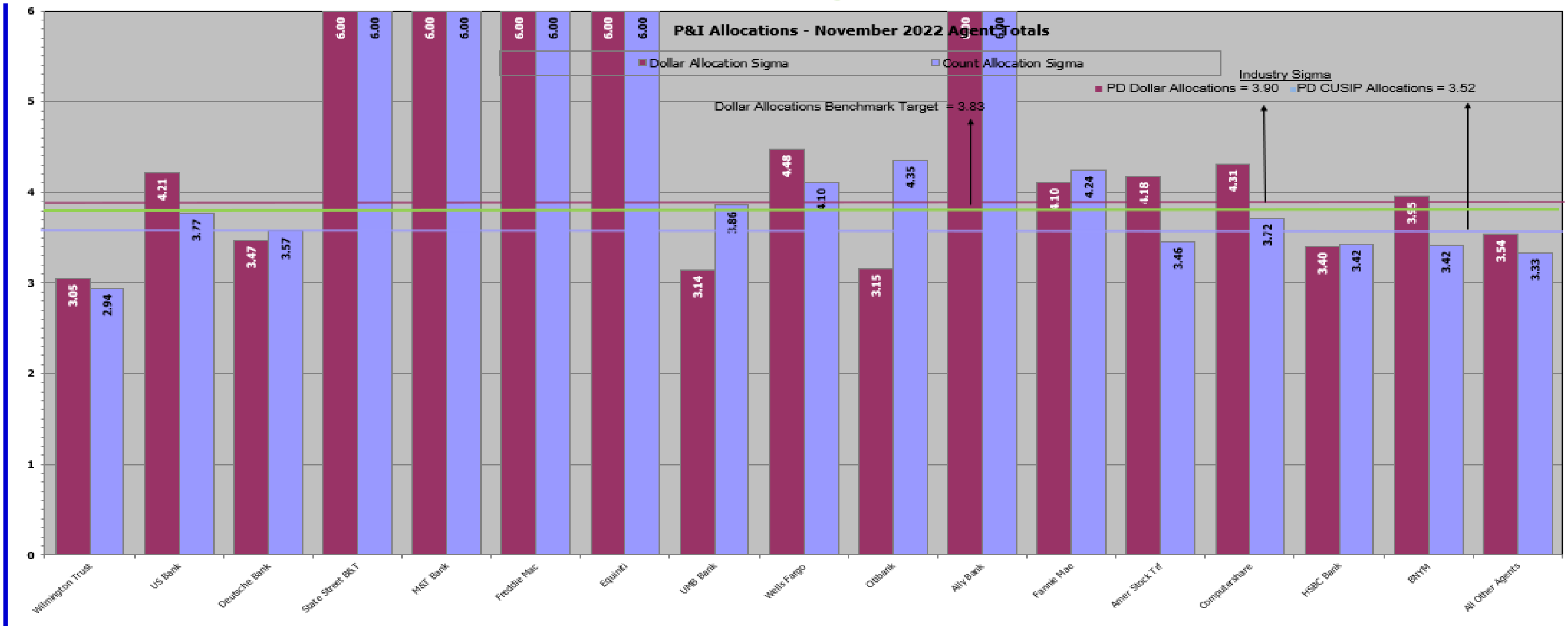
	Wilmington Trust	US Bank	M&T Bank	Deutsche Bank	State Street	Freddie Mac	Fannie Mae	HSBC Bank	BNYM	Citibank	Equiniti	Amer Stock Trf	Wells Fargo	Computershare	Ally Bank	All Other Agents
% of Total Allocations	3.00%	16.89%	0.00%	3.04%	0.78%	1.54%	0.08%	1.18%	27.70%	4.72%	4.19%	2.12%	7.74%	10.21%	0.33%	15.76%
Percent by 3:00 Cut-off	90.10%	99.04%	#DIV/0!	95.59%	100.00%	100.00%	100.00%	99.99%	97.53%	95.56%	100.00%	95.48%	99.54%	99.44%	100.00%	95.04%
Cutoff Sigma	2.79	3.84	#DIV/0!	3.20	6.00	6.00	6.00	5.12	3.47	3.20	6.00	3.19	4.11	4.04	6.00	3.15
Variance from Industry Cutoff	-0.68	0.37	#DIV/0!	-0.26	2.53	2.53	2.53	1.65	0.00	-0.26	2.53	-0.27	0.64	0.57	2.53	-0.32
Percent by COB	96.51%	99.68%	#DIV/0!	99.74%	100.00%	100.00%	100.00%	99.99%	99.85%	95.58%	100.00%	99.99%	99.89%	100.00%	100.00%	99.56%
COB Sigma	3.31	4.23	#DIV/0!	4.30	6.00	6.00	6.00	5.12	4.47	3.20	6.00	5.28	4.57	6.00	6.00	4.12

P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Total Expected Allocations (Billions)	$323.178	$297.874	$355.941	$280.999	$320.382	$371.911	$286.222	$282.510	$360.651	$284.671	$275.905		$3440.242
Allocation $ Percent	99.05%	98.94%	99.19%	98.91%	98.52%	99.00%	98.59%	98.73%	99.13%	98.30%	99.33%		98.89%
Allocation $ Sigma	3.85	3.80	3.91	3.79	3.68	3.83	3.69	3.73	3.88	3.62	3.97		3.79
Unallocated Impact (Billions $)	$3.059	$3.162	$2.877	$3.063	$4.733	$3.722	$4.035	$3.598	$3.147	$4.841	$1.845		$38.083
Total CUSIP Expected	278,521	378,197	314,794	268,591	271,832	357,011	281,107	378,751	314,944	271,216	265,191		3,380,155
CUSIP Allocations %	97.71%	95.82%	94.43%	97.29%	98.22%	97.46%	97.30%	97.08%	97.84%	97.51%	97.91%		97.08%
CUSIP Allocations Sigma	3.50	3.23	3.09	3.42	3.60	3.45	3.43	3.39	3.52	3.46	3.54		3.39
Unallocated Impact (Count)	6,370	15,813	17,535	7,290	4,841	9,067	7,583	11,066	6,811	6,763	5,536		98,675

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	State Street B&T	M&T Bank	Freddie Mac	Equiniti	Wells Fargo	Citibank	Ally Bank	Fannie Mae	Amer Stock Trf	Computer share	HSBC Bank	BNYM	All Other Agents
Total Expected / % of Industry	$7.931	$46.289	$8.194	$2.186	$0.001	$3.980	$11.792	$21.500	$12.527	$0.916	$0.229	$5.963	$28.714	$1.242	$76.525	$47.899
	2.86%	16.69%	2.96%	0.79%	0.00%	1.44%	4.25%	7.75%	4.52%	0.33%	0.08%	2.15%	10.36%	0.45%	27.60%	17.28%
Allocation $ Percent	93.97%	99.67%	97.55%	100.00%	100.00%	100.00%	100.00%	99.86%	95.06%	100.00%	99.54%	99.63%	99.75%	97.13%	99.29%	97.94%
Allocation $ Sigma	3.05	4.21	3.47	6.00	6.00	6.00	6.00	4.48	3.15	6.00	4.10	4.18	4.31	3.40	3.95	3.54
Variance from Industry $ Sigma	-0.72	0.44	-0.30	2.23	2.23	2.23	2.23	0.71	-0.62	2.23	0.33	0.41	0.54	-0.37	0.18	-0.23
CUSIP Allocations %	92.57%	98.82%	98.08%	100.00%	100.00%	100.00%	100.00%	99.53%	99.78%	100.00%	99.69%	97.49%	98.67%	97.28%	97.23%	96.62%
CUSIP Allocations Sigma	2.94	3.77	3.57	6.00	6.00	6.00	6.00	4.10	4.35	6.00	4.24	3.46	3.72	3.42	3.42	3.33
Variance from Industry CUSIP Sigma	-0.59	0.23	0.03	2.46	2.46	2.46	2.46	0.56	0.82	2.46	0.71	-0.08	0.18	-0.11	-0.12	-0.21