DTCC
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ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

April 2022

Executive Summary

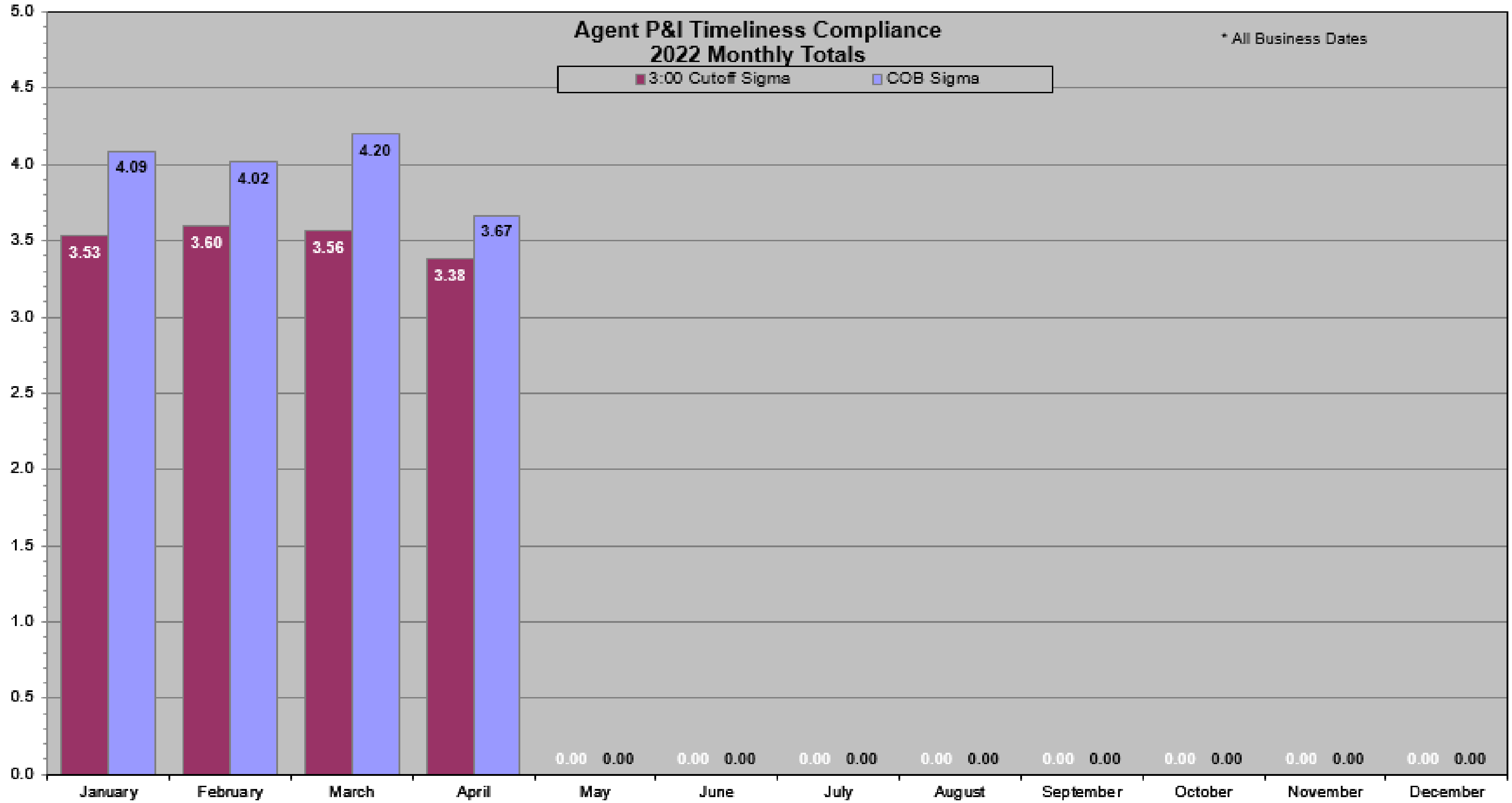
This report highlights the April 2022 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 April 2022 was 3.38σ (97.02%). 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 2022 was 3.85σ (99.06%). This month's performance is above the target of 3.83σ (99.00%).

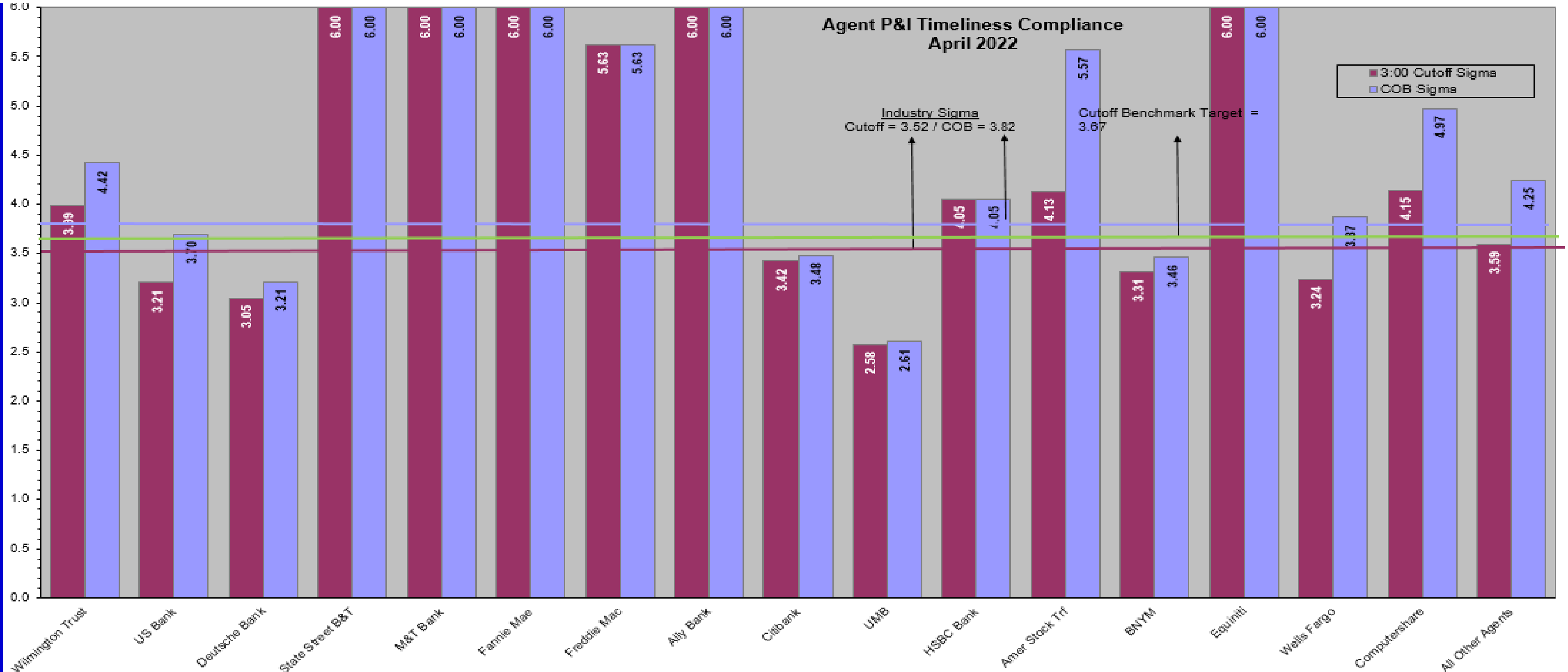
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



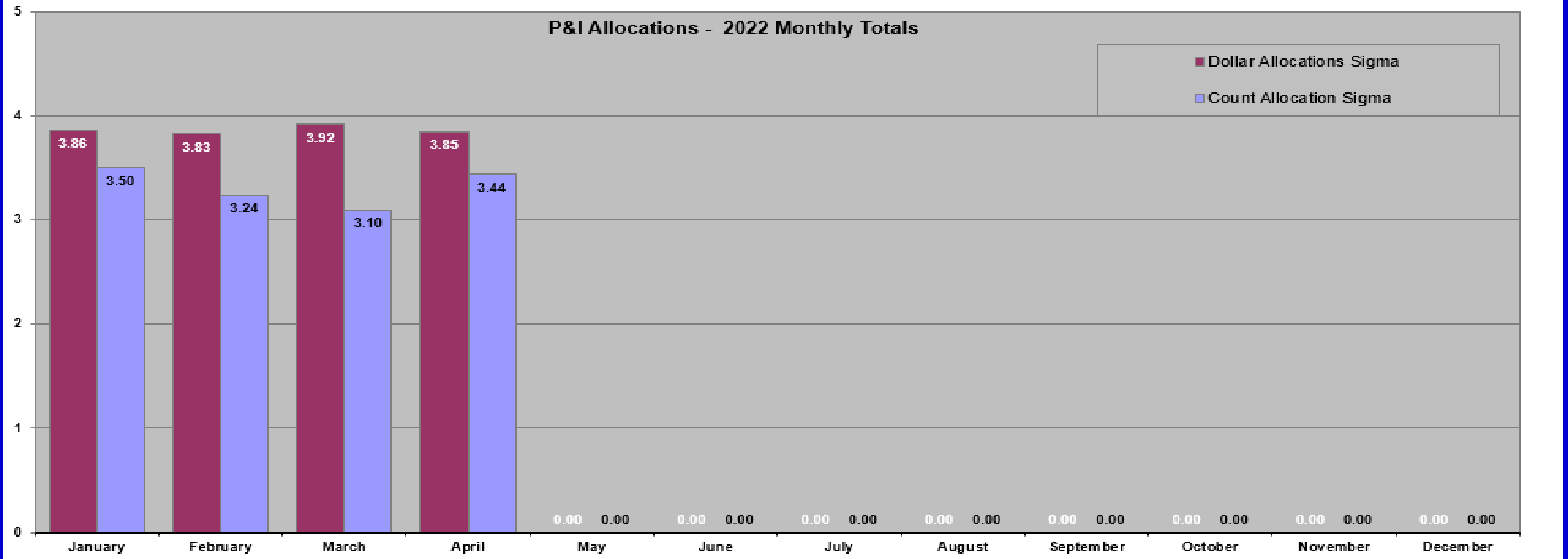
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.89%	98.19%	98.04%	97.02%									97.81%
Cutoff Sigma	3.53	3.60	3.56	3.38									3.52
Percent by COB	99.52%	99.42%	99.65%	98.49%									99.30%
COB Sigma	4.09	4.02	4.20	3.67									3.96

P&I Timeliness Compliance – Agent Performance



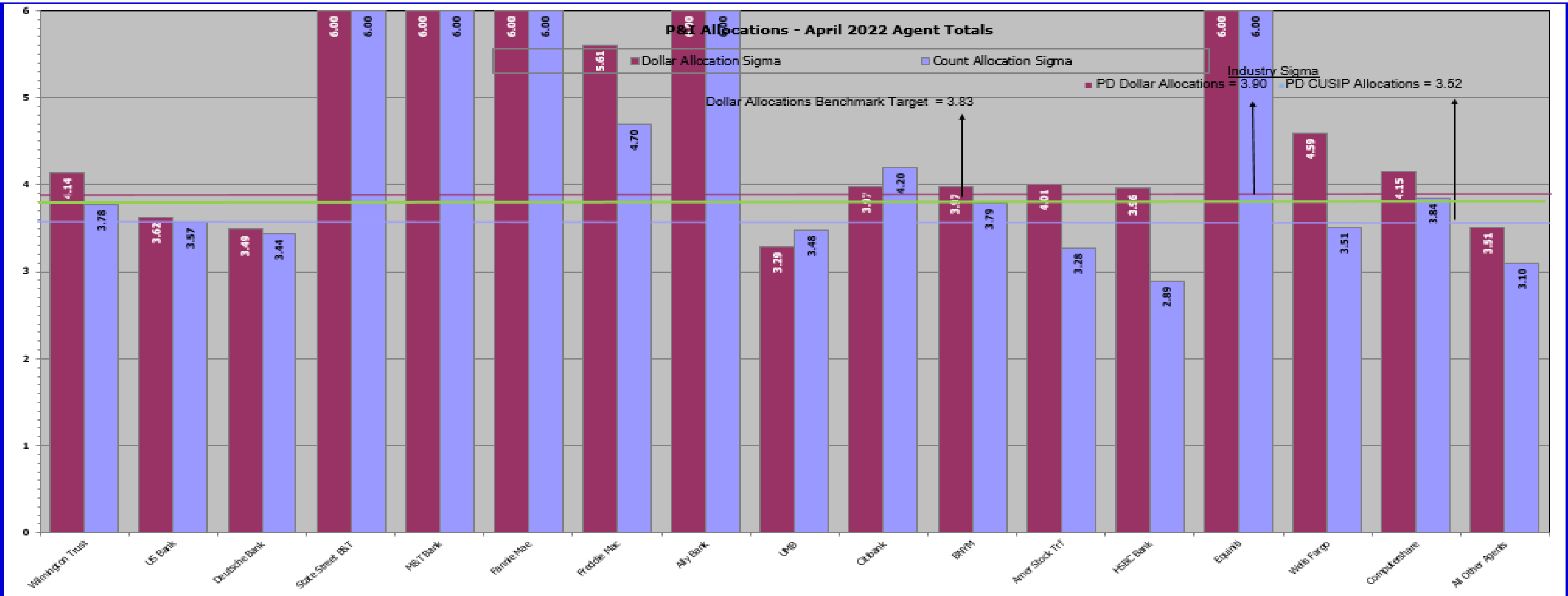
	Wilmington Trust	US Bank	Deutsche Bank	State Street	M&T Bank	Fannie Mae	Freddie Mac	Ally Bank	Citibank	HSBC Bank	Amer Stock Trf	BNYM	Equiniti	Wells Fargo	Computers hare	All Other Agents
% of Total Allocations	5.18%	16.79%	5.12%	1.17%	0.00%	0.14%	1.67%	0.05%	7.17%	1.04%	2.75%	26.14%	3.41%	12.17%	7.96%	8.69%
Percent by 3:00 Cut-off	99.36%	95.59%	93.94%	100.00%	100.00%	100.00%	100.00%	100.00%	97.27%	99.46%	99.57%	96.51%	100.00%	95.87%	99.59%	98.19%
Cutoff Sigma	3.99	3.21	3.05	6.00	6.00	6.00	5.63	6.00	3.42	4.05	4.13	3.31	6.00	3.24	4.15	3.59
Variance from Industry Cutoff	0.60	-0.18	-0.33	2.62	2.62	2.62	2.24	2.62	0.04	0.67	0.74	-0.07	2.62	-0.15	0.76	0.21
Percent by COB	99.82%	98.62%	95.64%	100.00%	100.00%	100.00%	100.00%	100.00%	97.60%	99.46%	100.00%	97.50%	100.00%	99.11%	99.97%	99.70%
COB Sigma	4.42	3.70	3.21	6.00	6.00	6.00	5.63	6.00	3.48	4.05	5.57	3.46	6.00	3.87	4.97	4.25

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	$355.959	$280.752									$1257.762
Allocation $ Percent	99.09%	99.00%	99.22%	99.06%									99.10%
Allocation $ Sigma	3.86	3.83	3.92	3.85									3.87
Unallocated Impact (Billions $)	$2.929	$2.982	$2.764	$2.648									$11.323
Total CUSIP Expected	278,521	378,196	314,798	268,591									1,240,106
CUSIP Allocations %	97.73%	95.90%	94.50%	97.39%									96.28%
CUSIP Allocations Sigma	3.50	3.24	3.10	3.44									3.28
Unallocated Impact (Count)	6,315	15,514	17,313	6,999									46,141

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	State Street B&T	M&T Bank	Fannie Mae	Freddie Mac	Ally Bank	Citibank	BNYM	Amer Stock Trf	HSBC Bank	Equiniti	Wells Fargo	Computer share	All Other Agents
Total Expected / % of Industry	$13.416	$46.720	$14.139	$3.413	$0.000	$0.388	$4.533	$0.153	$20.135	$71.877	$8.410	$0.259	$9.981	$34.022	$23.307	$29.049
	4.78%	16.64%	5.04%	1.22%	0.00%	0.14%	1.61%	0.05%	7.17%	25.60%	3.00%	0.09%	3.55%	12.12%	8.30%	10.35%
Allocation $ Percent	99.58%	98.32%	97.65%	100.00%	100.00%	100.00%	100.00%	100.00%	99.33%	99.33%	99.39%	99.30%	100.00%	99.90%	99.59%	97.80%
Allocation $ Sigma	4.14	3.62	3.49	6.00	6.00	6.00	5.61	6.00	3.97	3.97	4.01	3.96	6.00	4.59	4.15	3.51
Variance from Industry $ Sigma	0.29	-0.22	-0.36	2.15	2.15	2.15	1.76	2.15	0.13	0.12	0.16	0.11	2.15	0.74	0.30	-0.33
CUSIP Allocations %	98.86%	98.07%	97.37%	100.00%	100.00%	100.00%	99.93%	100.00%	99.65%	98.90%	96.21%	91.80%	100.00%	97.77%	99.04%	94.48%
CUSIP Allocations Sigma	3.78	3.57	3.44	6.00	6.00	6.00	4.70	6.00	4.20	3.79	3.28	2.89	6.00	3.51	3.84	3.10
Variance from Industry CUSIP Sigma	0.33	0.13	0.00	2.56	2.56	2.56	1.25	2.56	0.75	0.35	-0.17	-0.55	2.56	0.07	0.40	-0.35