ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

February 2023

Executive Summary

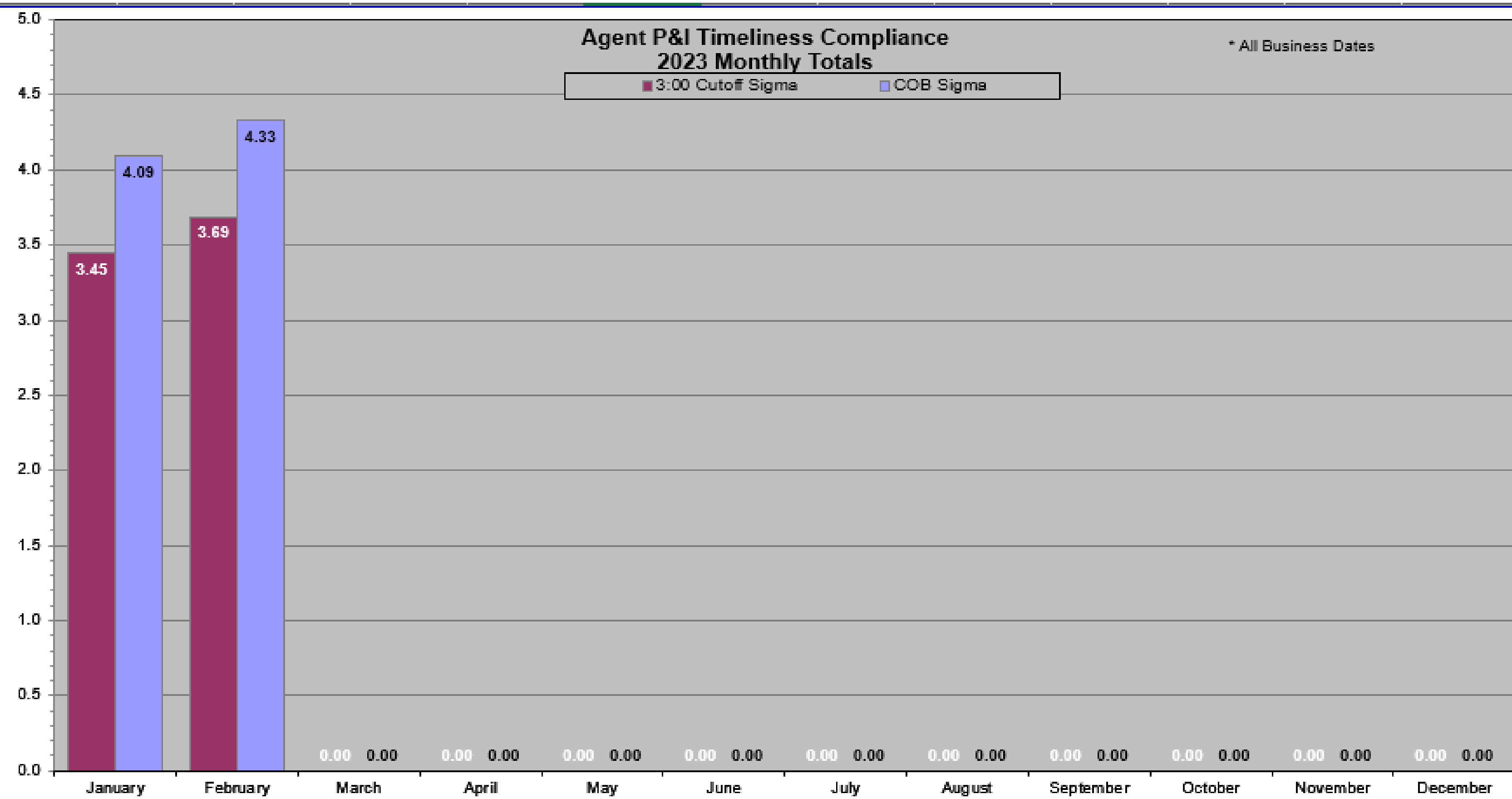
This report highlights the February 2023 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 February 2023 was 3.69σ (98.58)%. This month's performance is above 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 2023 was 3.81σ (98.96)%. This month's performance is below the target of 3.83σ (99.00%).

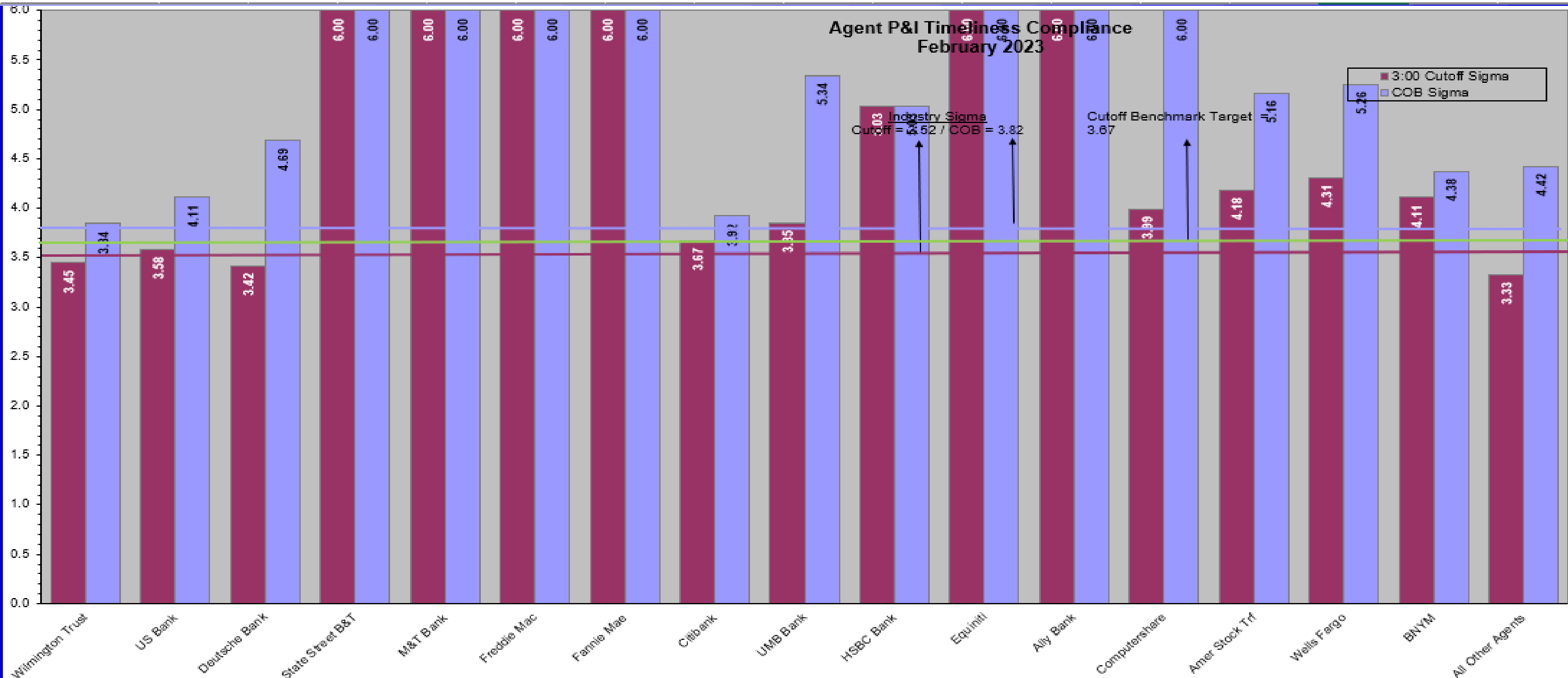
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx   for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



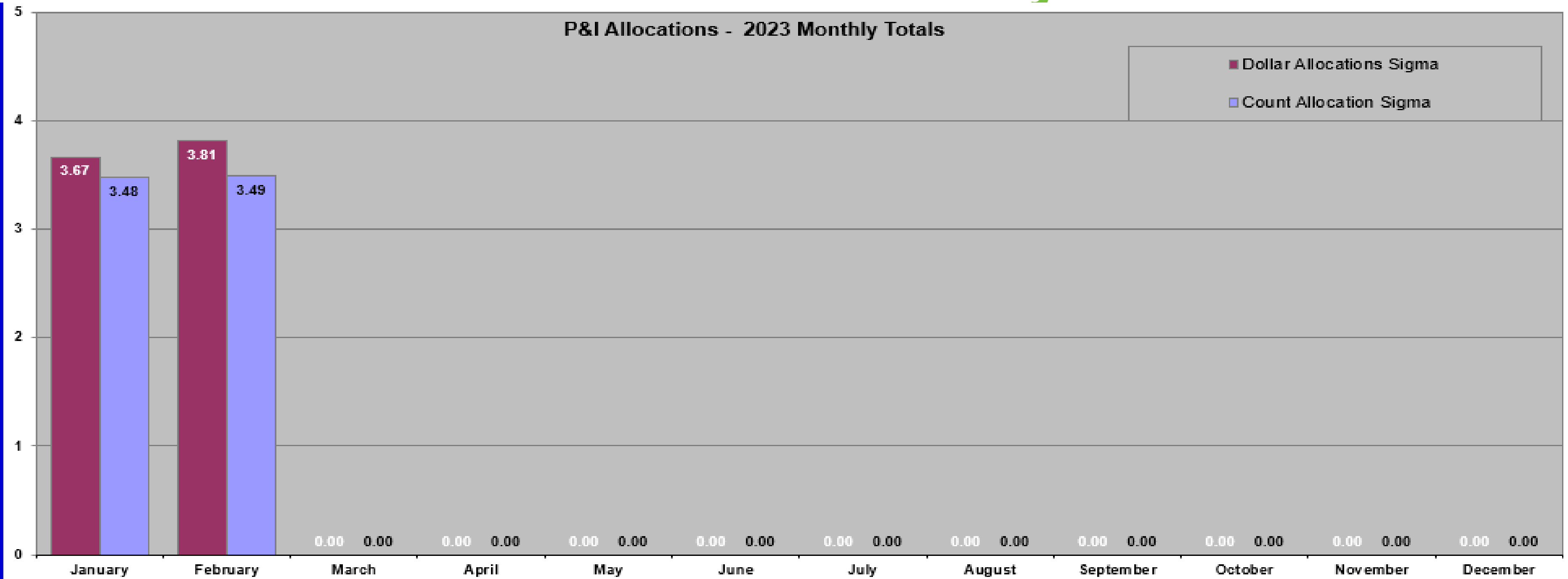
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.42%	98.58%											97.96%
Cutoff Sigma	3.45	3.69											3.55
Percent by COB	99.53%	99.77%											99.64%
COB Sigma	4.09	4.33											4.19

P&I Timeliness Compliance – Agent Performance



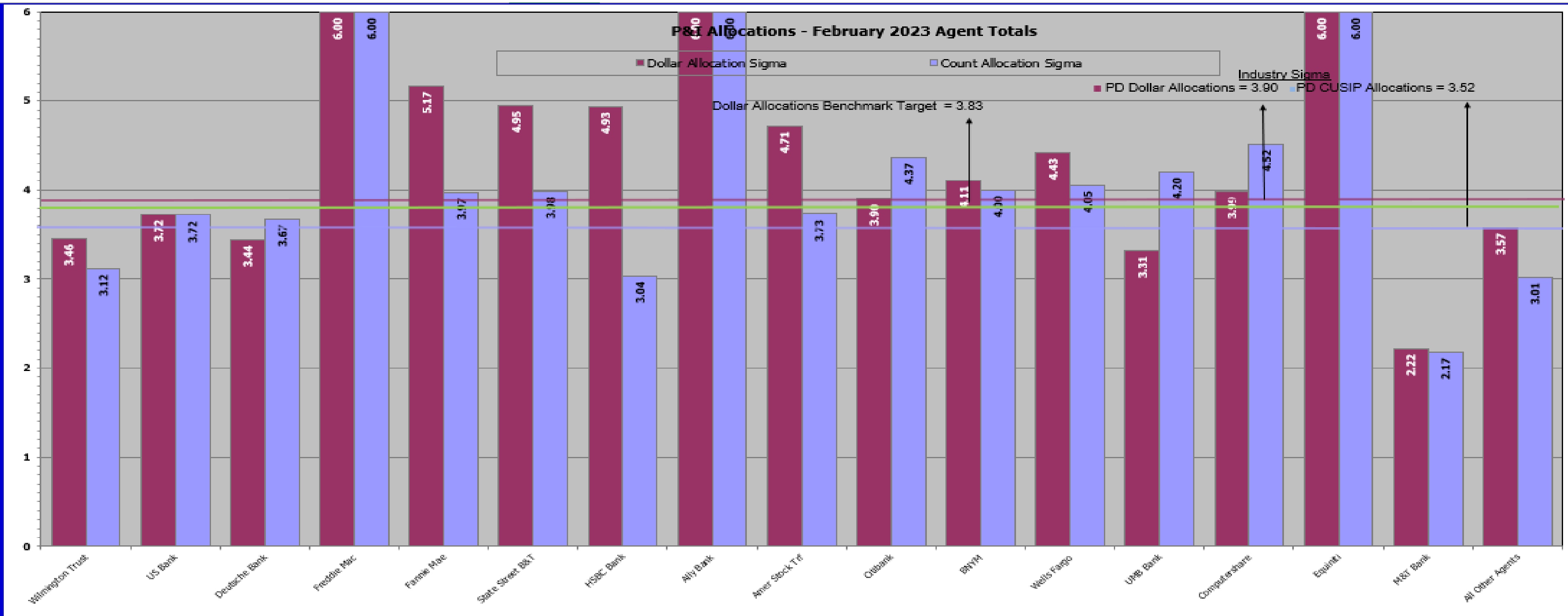
	Wilmington Trust	US Bank	Deutsche Bank	State Street	M&T Bank	Freddie Mac	Fannie Mae	Citibank	HSBC Bank	Equiniti	Ally Bank	Computershare	Amer Stock Trf	Wells Fargo	BNYM	All Other Agents
% of Total Allocations	3.51%	14.99%	4.99%	0.88%	0.00%	0.99%	0.12%	4.93%	0.31%	3.93%	0.25%	9.74%	2.04%	7.15%	26.71%	18.73%
Percent by 3:00 Cut-off	97.43%	98.12%	97.24%	100.00%	100.00%	100.00%	100.00%	98.49%	99.98%	100.00%	100.00%	99.37%	99.64%	99.75%	99.55%	96.65%
Cutoff Sigma	3.45	3.58	3.42	6.00	6.00	6.00	6.00	3.67	5.03	6.00	6.00	3.99	4.18	4.31	4.11	3.33
Variance from Industry Cutoff	-0.24	-0.11	-0.27	2.31	2.31	2.31	2.31	-0.02	1.34	2.31	2.31	0.30	0.49	0.62	0.42	-0.36
Percent by COB	99.05%	99.55%	99.93%	100.00%	100.00%	100.00%	100.00%	99.23%	99.98%	100.00%	100.00%	100.00%	99.99%	99.99%	99.80%	99.83%
COB Sigma	3.84	4.11	4.69	6.00	6.00	6.00	6.00	3.92	5.03	6.00	6.00	6.00	5.16	5.26	4.38	4.42

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											$589.899
Allocation $ Percent	98.49%	98.96%											98.71%
Allocation $ Sigma	3.67	3.81											3.73
Unallocated Impact (Billions $)	$4.695	$2.901											$7.595
Total CUSIP Expected	279,519	373,853											653,372
CUSIP Allocations %	97.63%	97.69%											97.67%
CUSIP Allocations Sigma	3.48	3.49											3.49
Unallocated Impact (Count)	6,618	8,626											15,244

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	Freddie Mac	Fannie Mae	State Street B&T	HSBC Bank	Ally Bank	Amer Stock Trf	Citibank	BNYM	Wells Fargo	Computer share	Equiniti	M&T Bank	All Other Agents
Total Expected / % of Industry	$9.597	$40.914	$13.330	$2.693	$0.335	$2.502	$0.704	$0.969	$5.781	$13.786	$74.572	$19.066	$27.523	$11.153	$0.008	$55.536
	3.43%	14.62%	4.76%	0.96%	0.12%	0.89%	0.25%	0.35%	2.07%	4.93%	26.65%	6.81%	9.84%	3.99%	0.00%	19.85%
Allocation $ Percent	97.49%	98.69%	97.37%	100.00%	99.99%	99.97%	99.97%	100.00%	99.93%	99.19%	99.55%	99.83%	99.36%	100.00%	76.48%	98.09%
Allocation $ Sigma	3.46	3.72	3.44	6.00	5.17	4.95	4.93	6.00	4.71	3.90	4.11	4.43	3.99	6.00	2.22	3.57
Variance from Industry $ Sigma	-0.35	-0.09	-0.37	2.19	1.36	1.14	1.12	2.19	0.90	0.09	0.30	0.61	0.18	2.19	-1.59	-0.24
CUSIP Allocations %	94.73%	98.68%	98.51%	100.00%	99.33%	99.35%	93.78%	100.00%	98.72%	99.79%	99.38%	99.47%	99.87%	100.00%	75.00%	93.50%
CUSIP Allocations Sigma	3.12	3.72	3.67	6.00	3.97	3.98	3.04	6.00	3.73	4.37	4.00	4.05	4.52	6.00	2.17	3.01
Variance from Industry CUSIP Sigma	-0.38	0.23	0.18	2.51	0.48	0.49	-0.46	2.51	0.24	0.87	0.51	0.56	1.02	2.51	-1.32	-0.48