DTCC

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ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

June 2023

Executive Summary

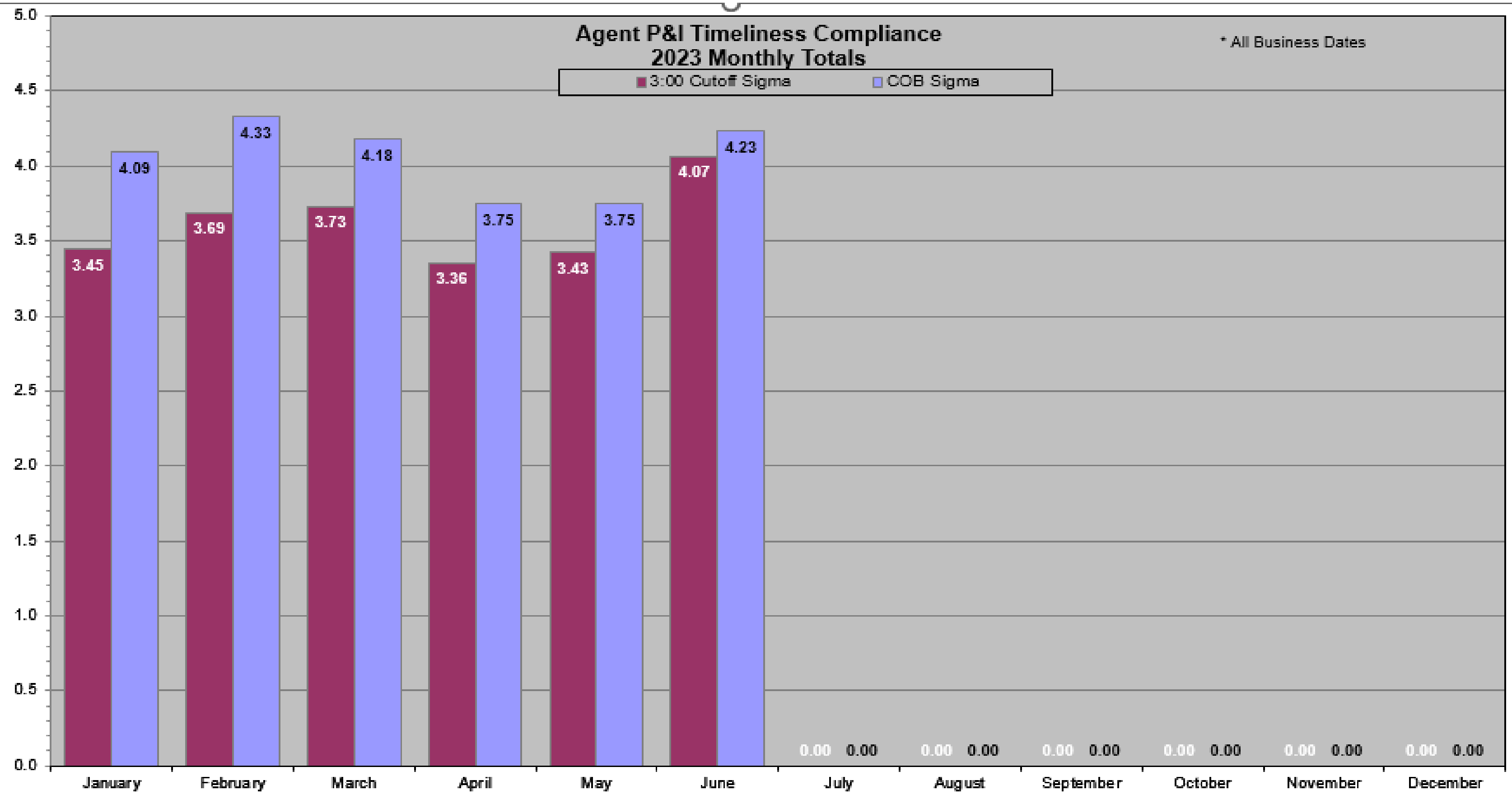
This report highlights the June 2023 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 June 2023 was 4.07σ (99.49)%. 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 (MONTH YEAR) was 3.96σ (99.30)%. This month's performance is above the target of 3.83σ (99.00%).

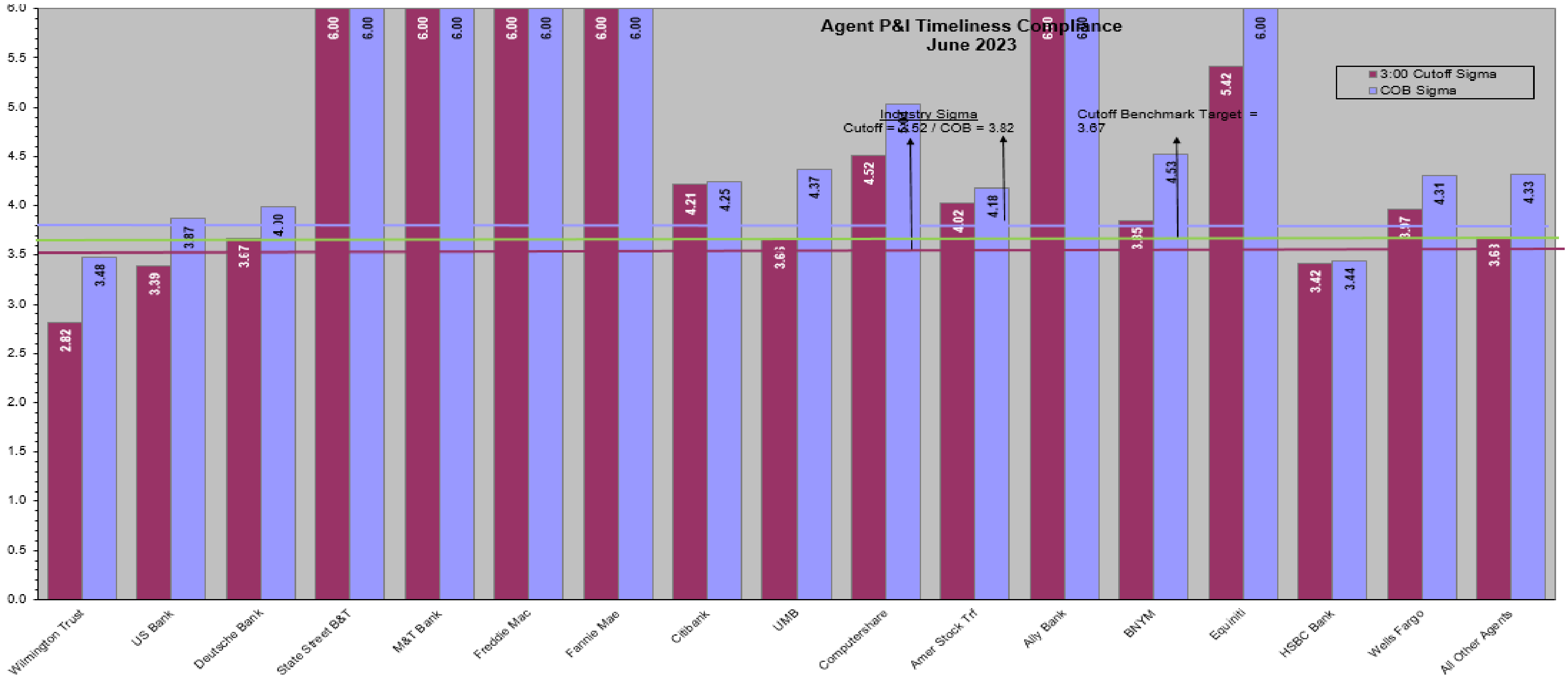
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



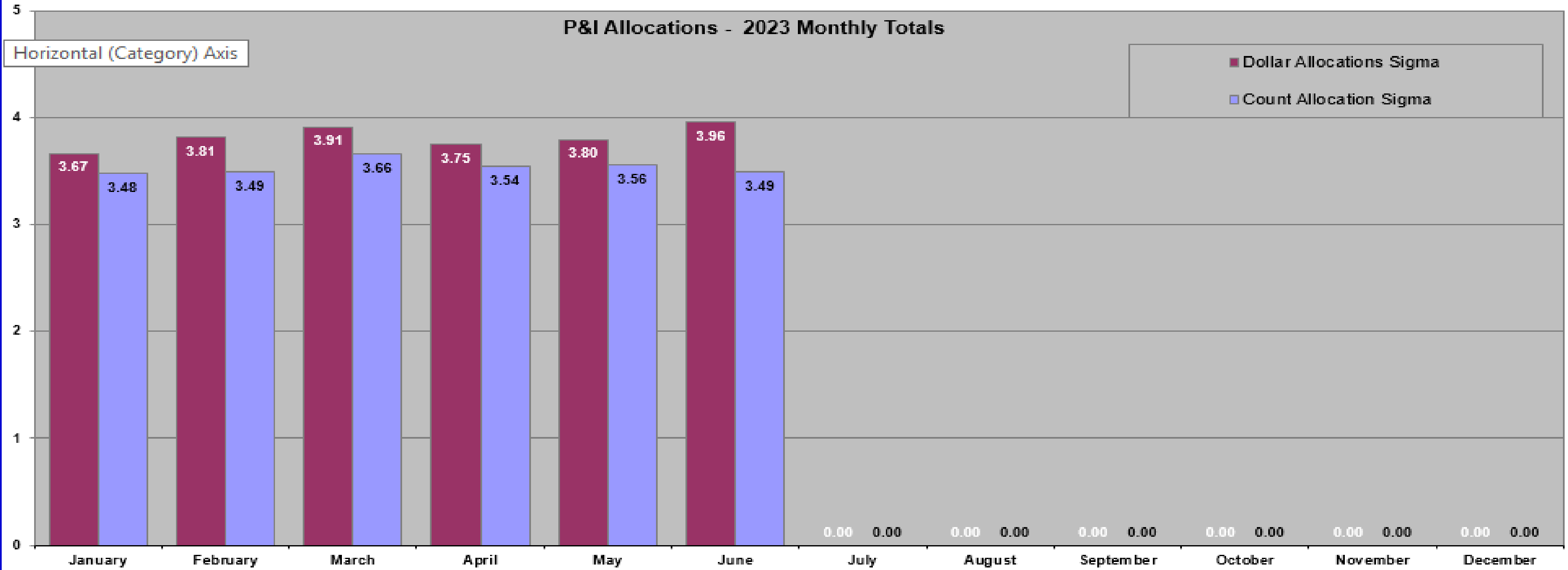
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.42%	98.58%	98.72%	96.83%	97.31%	99.49%							98.13%
Cutoff Sigma	3.45	3.69	3.73	3.36	3.43	4.07							3.58
Percent by COB	99.53%	99.77%	99.63%	98.77%	98.77%	99.69%							99.37%
COB Sigma	4.09	4.33	4.18	3.75	3.75	4.23							3.99

P&I Timeliness Compliance – Agent Performance



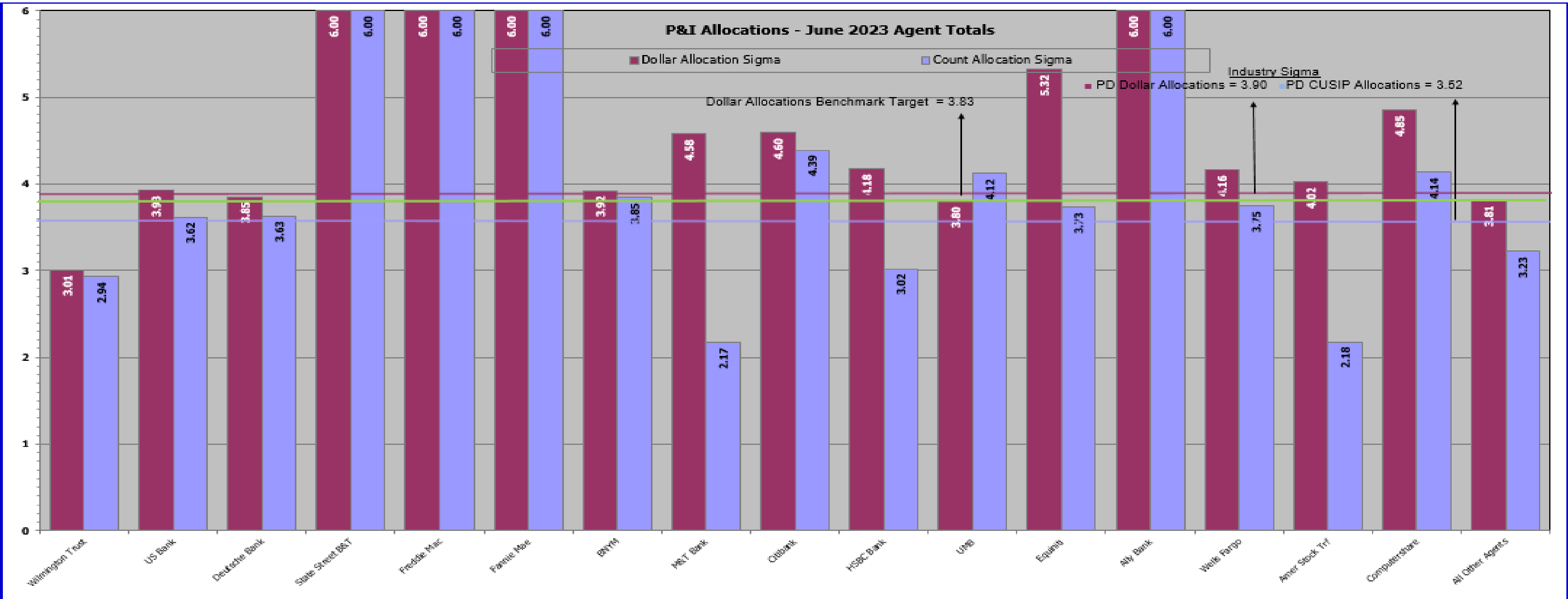
	Wilmington Trust	US Bank	Deutsche Bank	State Street	M&T Bank	Freddie Mac	Fannie Mae	Citibank	Computershare	Amer Stock Trf	Ally Bank	BNYM	Equiniti	HSBC Bank	Wells Fargo	All Other Agents
% of Total Allocations	2.18%	13.88%	2.21%	4.16%	0.00%	1.13%	0.06%	4.26%	16.76%	1.65%	0.38%	18.52%	3.88%	0.19%	6.52%	23.11%
Percent by 3:00 Cut-off	90.68%	97.05%	98.51%	100.00%	100.00%	100.00%	100.00%	99.67%	99.87%	99.42%	100.00%	99.06%	100.00%	97.24%	99.32%	98.54%
Cutoff Sigma	2.82	3.39	3.67	6.00	6.00	6.00	6.00	4.21	4.52	4.02	6.00	3.85	5.42	3.42	3.97	3.68
Variance from Industry Cutoff	-0.91	-0.35	-0.06	2.26	2.26	2.26	2.26	0.48	0.78	0.29	2.26	0.11	1.69	-0.32	0.23	-0.05
Percent by COB	97.61%	99.11%	99.37%	100.00%	100.00%	100.00%	100.00%	99.70%	99.98%	99.63%	100.00%	99.88%	100.00%	97.39%	99.75%	99.76%
COB Sigma	3.48	3.87	4.00	6.00	6.00	6.00	6.00	4.25	5.04	4.18	6.00	4.53	6.00	3.44	4.31	4.33

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	$346.512	$401.739							$2044.996
Allocation $ Percent	98.49%	98.96%	99.21%	98.78%	98.92%	99.30%							98.97%
Allocation $ Sigma	3.67	3.81	3.91	3.75	3.80	3.96							3.82
Unallocated Impact (Billions $)	$4.695	$2.901	$3.171	$3.722	$3.741	$2.815							$21.045
Total CUSIP Expected	279,519	373,853	314,277	266,052	270,002	351,004							1,854,707
CUSIP Allocations %	97.63%	97.69%	98.45%	97.95%	98.03%	97.67%							97.89%
CUSIP Allocations Sigma	3.48	3.49	3.66	3.54	3.56	3.49							3.53
Unallocated Impact (Count)	6,618	8,626	4,879	5,467	5,328	8,187							39,105

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	State Street B&T	Freddie Mac	Fannie Mae	BNYM	M&T Bank	Citibank	HSBC Bank	Equiniti	Ally Bank	Wells Fargo	Amer Stock Trf	Computer share	All Other Agents
Total Expected / % of Industry	$8.297	$54.175	$8.682	$16.483	$4.544	$0.238	$73.648	$0.003	$16.918	$0.464	$15.716	$1.517	$27.288	$6.649	$67.739	$96.340
	2.07%	13.49%	2.16%	4.10%	1.13%	0.06%	18.33%	0.00%	4.21%	0.12%	3.91%	0.38%	6.79%	1.66%	16.86%	23.98%
Allocation $ Percent	93.47%	99.25%	99.07%	100.00%	100.00%	100.00%	99.23%	99.90%	99.90%	99.63%	99.99%	100.00%	99.61%	99.42%	99.96%	98.97%
Allocation $ Sigma	3.01	3.93	3.85	6.00	6.00	6.00	3.92	4.58	4.60	4.18	5.32	6.00	4.16	4.02	4.85	3.81
Variance from Industry $ Sigma	-0.95	-0.02	-0.10	2.04	2.04	2.04	-0.04	0.63	0.64	0.22	1.37	2.04	0.21	0.07	0.90	-0.14
CUSIP Allocations %	92.46%	98.29%	98.35%	100.00%	100.00%	100.00%	99.06%	75.00%	99.81%	93.60%	98.73%	100.00%	98.77%	75.16%	99.58%	95.80%
CUSIP Allocations Sigma	2.94	3.62	3.63	6.00	6.00	6.00	3.85	2.17	4.39	3.02	3.73	6.00	3.75	2.18	4.14	3.23
Variance from Industry CUSIP Sigma	-0.55	0.13	0.14	2.51	2.51	2.51	0.36	-1.31	0.90	-0.47	0.25	2.51	0.26	-1.31	0.65	-0.26