ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

June 2022

Executive Summary

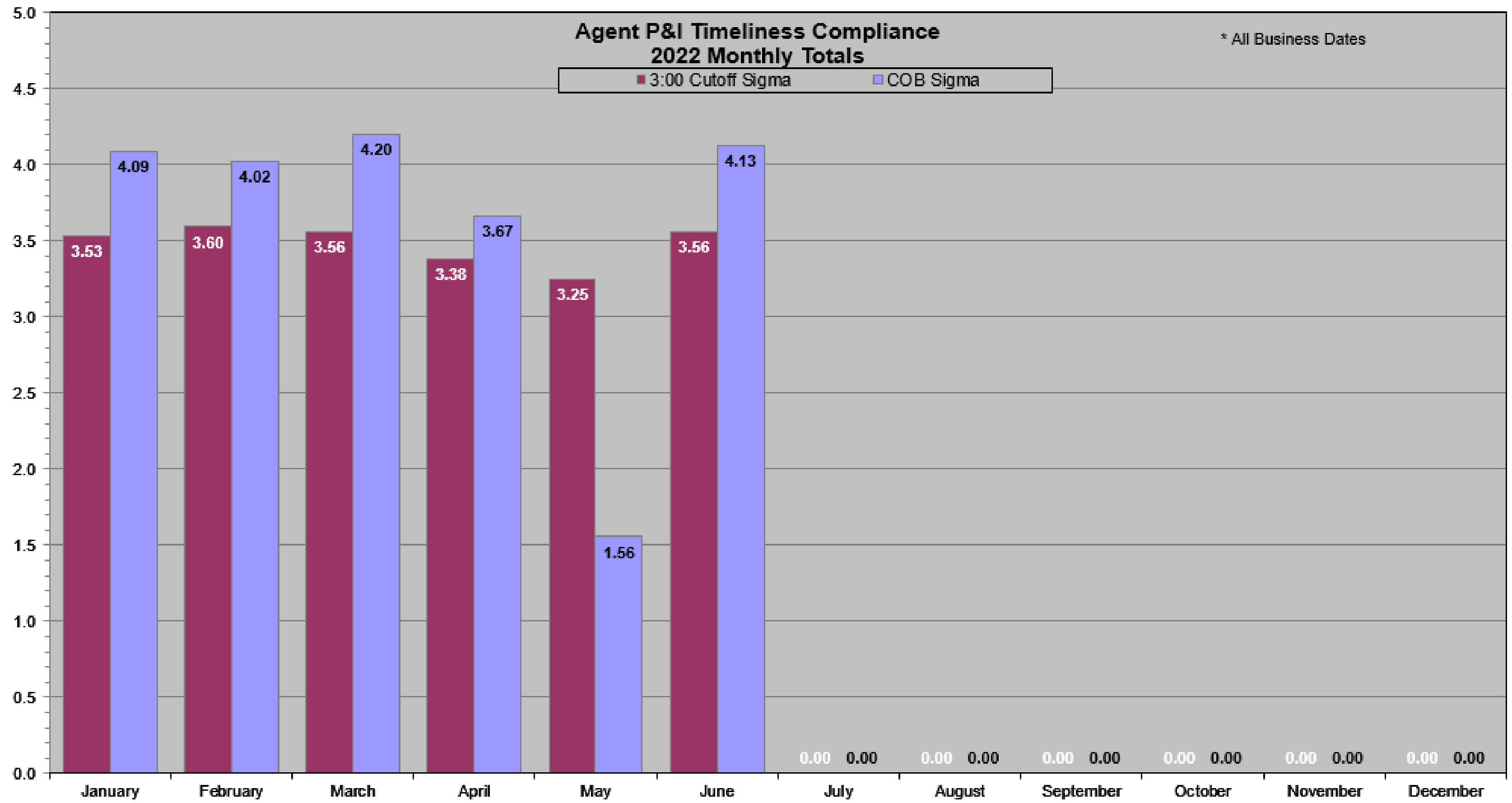
This report highlights the June 2022 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 June 2022 was 3.56σ (98.04%). 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 June 2022 was 3.95σ (99.29%). This month's performance is above the target of 3.83σ (99.00%).

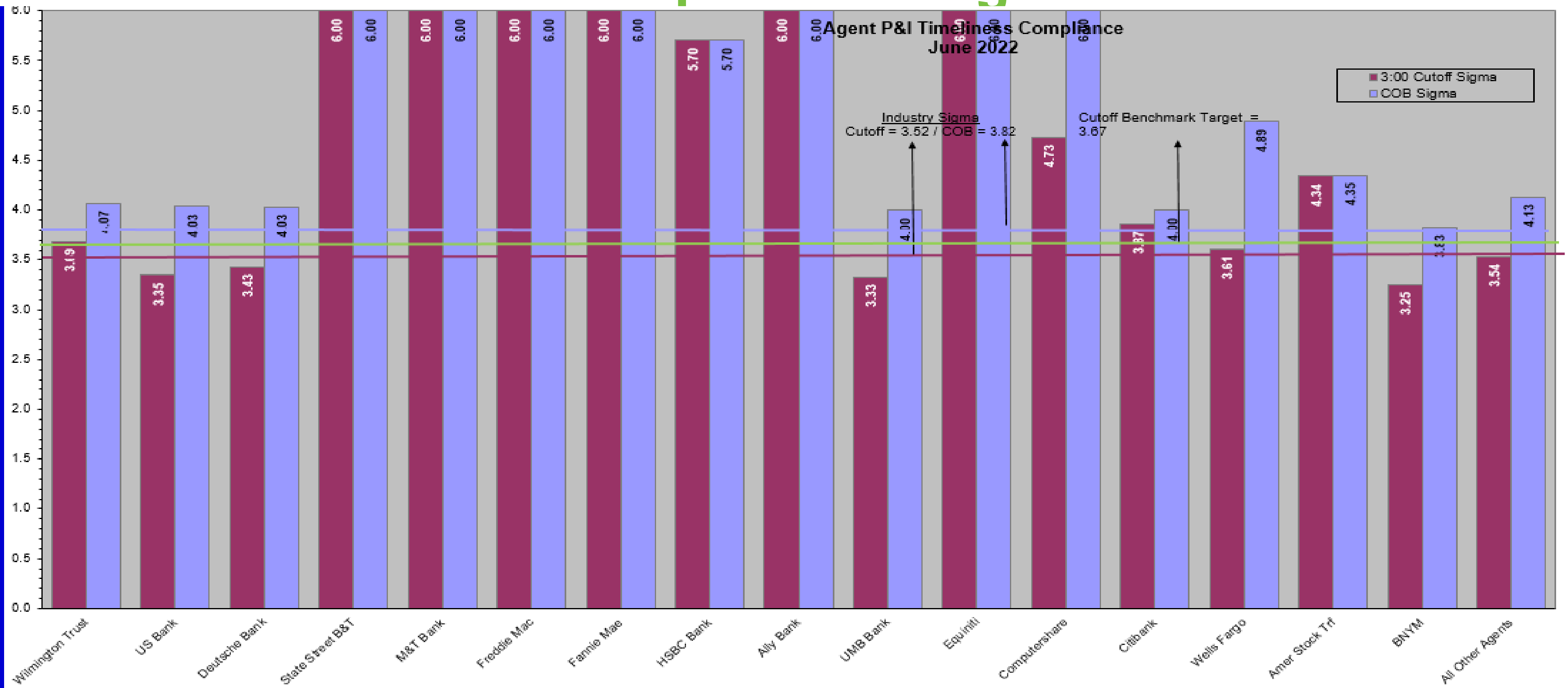
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



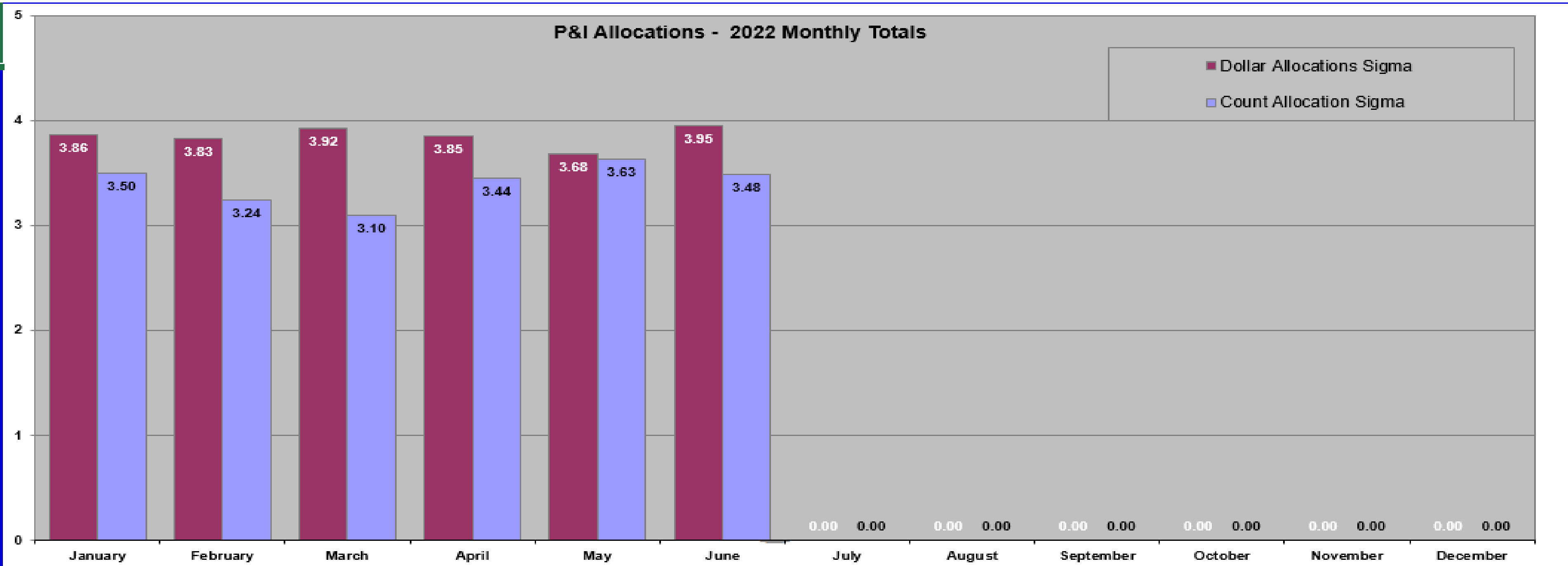
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.89%	98.19%	98.04%	97.02%	95.98%	98.04%							97.55%
Cutoff Sigma	3.53	3.60	3.56	3.38	3.25	3.56							3.47
Percent by COB	99.52%	99.42%	99.65%	98.49%	52.29%	99.57%							91.63%
COB Sigma	4.09	4.02	4.20	3.67	1.56	4.13							2.88

P&I Timeliness Compliance – Agent Performance



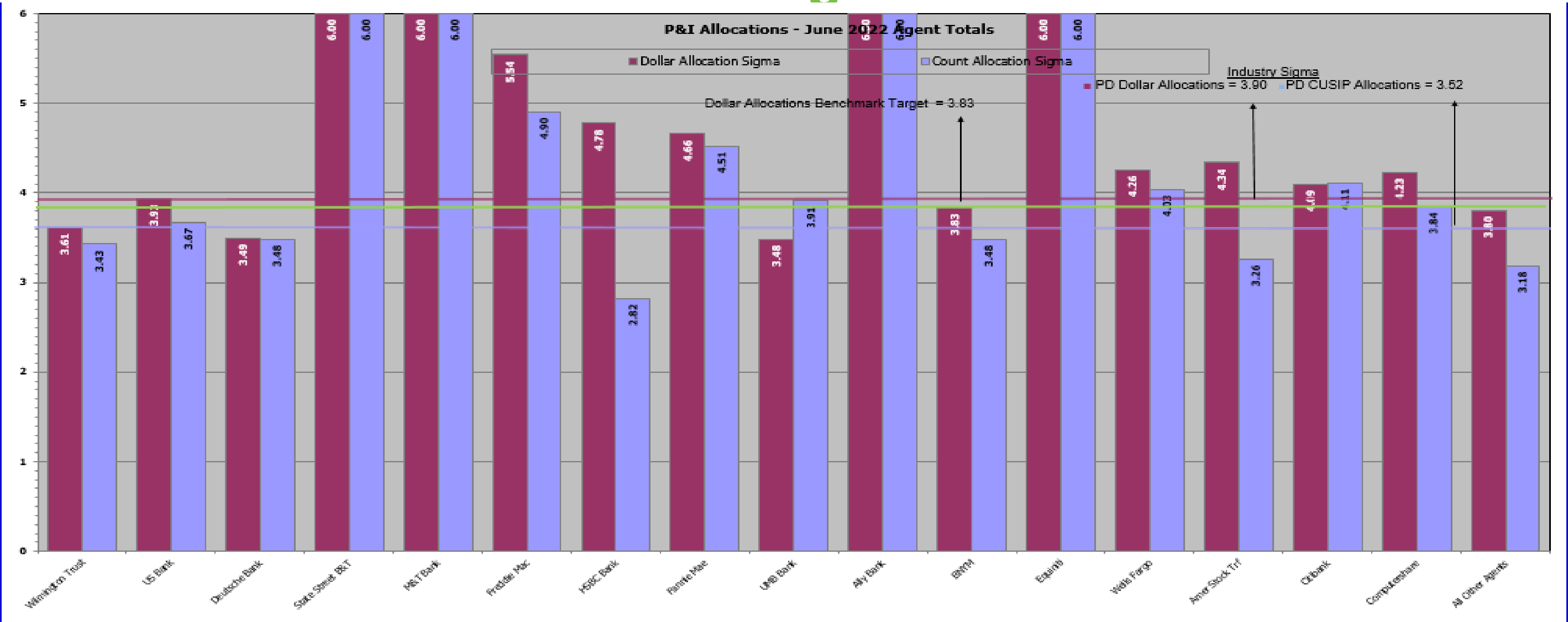
	Wilmington Trust	US Bank	Deutsche Bank	State Street	M&T Bank	Freddie Mac	Fannie Mae	HSBC Bank	Ally Bank	Equiniti	Computers hare	Citibank	Wells Fargo	Amer Stock Trf	BNYM	All Other Agents
% of Total Allocations	3.87%	14.73%	2.29%	5.36%	0.00%	1.40%	0.10%	0.15%	0.05%	3.72%	17.86%	4.86%	8.54%	1.99%	21.12%	12.71%
Percent by 3:00 Cut-off	98.56%	96.76%	97.31%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	99.94%	99.10%	98.25%	99.77%	96.01%	97.91%
Cutoff Sigma	3.69	3.35	3.43	6.00	6.00	6.00	6.00	5.70	6.00	6.00	4.73	3.87	3.61	4.34	3.25	3.54
Variance from Industry Cutoff	0.12	-0.22	-0.13	2.44	2.44	2.44	2.44	2.14	2.44	2.44	1.17	0.30	0.04	0.78	-0.31	-0.03
Percent by COB	99.49%	99.44%	99.43%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	99.38%	99.96%	99.78%	99.01%	99.57%
COB Sigma	4.07	4.03	4.03	6.00	6.00	6.00	6.00	5.70	6.00	6.00	6.00	4.00	4.89	4.35	3.83	4.13

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	$320.382	$371.917							$1950.061
Allocation $ Percent	99.09%	99.00%	99.22%	99.06%	98.55%	99.29%							99.04%
Allocation $ Sigma	3.86	3.83	3.92	3.85	3.68	3.95							3.84
Unallocated Impact (Billions $)	$2.929	$2.982	$2.764	$2.648	$4.659	$2.647							$18.628
Total CUSIP Expected	278,521	378,196	314,798	268,591	270,832	357,034							1,867,972
CUSIP Allocations %	97.73%	95.90%	94.50%	97.39%	98.32%	97.61%							96.83%
CUSIP Allocations Sigma	3.50	3.24	3.10	3.44	3.63	3.48							3.36
Unallocated Impact (Count)	6,315	15,514	17,313	6,999	4,539	8,548							59,228

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	State Street B&T	M&T Bank	Freddie Mac	HSBC Bank	Fannie Mae	Ally Bank	BNYM	Equiniti	Wells Fargo	Amer Stock Trf	Citibank	Computershare	All Other Agents
Total Expected / % of Industry	$14.327	$54.499	$8.558	$20.203	$0.001	$4.741	$0.415	$0.361	$0.077	$77.012	$14.006	$30.861	$7.469	$17.873	$67.363	$51.513
	3.85%	14.65%	2.30%	5.43%	0.00%	1.27%	0.11%	0.10%	0.02%	20.71%	3.77%	8.30%	2.01%	4.81%	18.11%	13.85%
Allocation $ Percent	98.27%	99.24%	97.69%	100.00%	100.00%	100.00%	99.95%	99.92%	100.00%	99.00%	100.00%	99.71%	99.77%	99.52%	99.68%	98.93%
Allocation $ Sigma	3.61	3.93	3.49	6.00	6.00	5.54	4.78	4.66	6.00	3.83	6.00	4.26	4.34	4.09	4.23	3.80
Variance from Industry $ Sigma	-0.34	-0.02	-0.46	2.05	2.05	1.59	0.83	0.71	2.05	-0.12	2.05	0.31	0.39	0.14	0.28	-0.15
CUSIP Allocations %	97.30%	98.48%	97.64%	100.00%	100.00%	99.97%	90.73%	99.87%	100.00%	97.62%	100.00%	99.43%	96.06%	99.55%	99.04%	95.38%
CUSIP Allocations Sigma	3.43	3.67	3.48	6.00	6.00	4.90	2.82	4.51	6.00	3.48	6.00	4.03	3.26	4.11	3.84	3.18
Variance from Industry CUSIP Sigma	-0.05	0.19	0.01	2.52	2.52	1.42	-0.65	1.04	2.52	0.00	2.52	0.55	-0.22	0.64	0.36	-0.30