ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

March 2023

Executive Summary

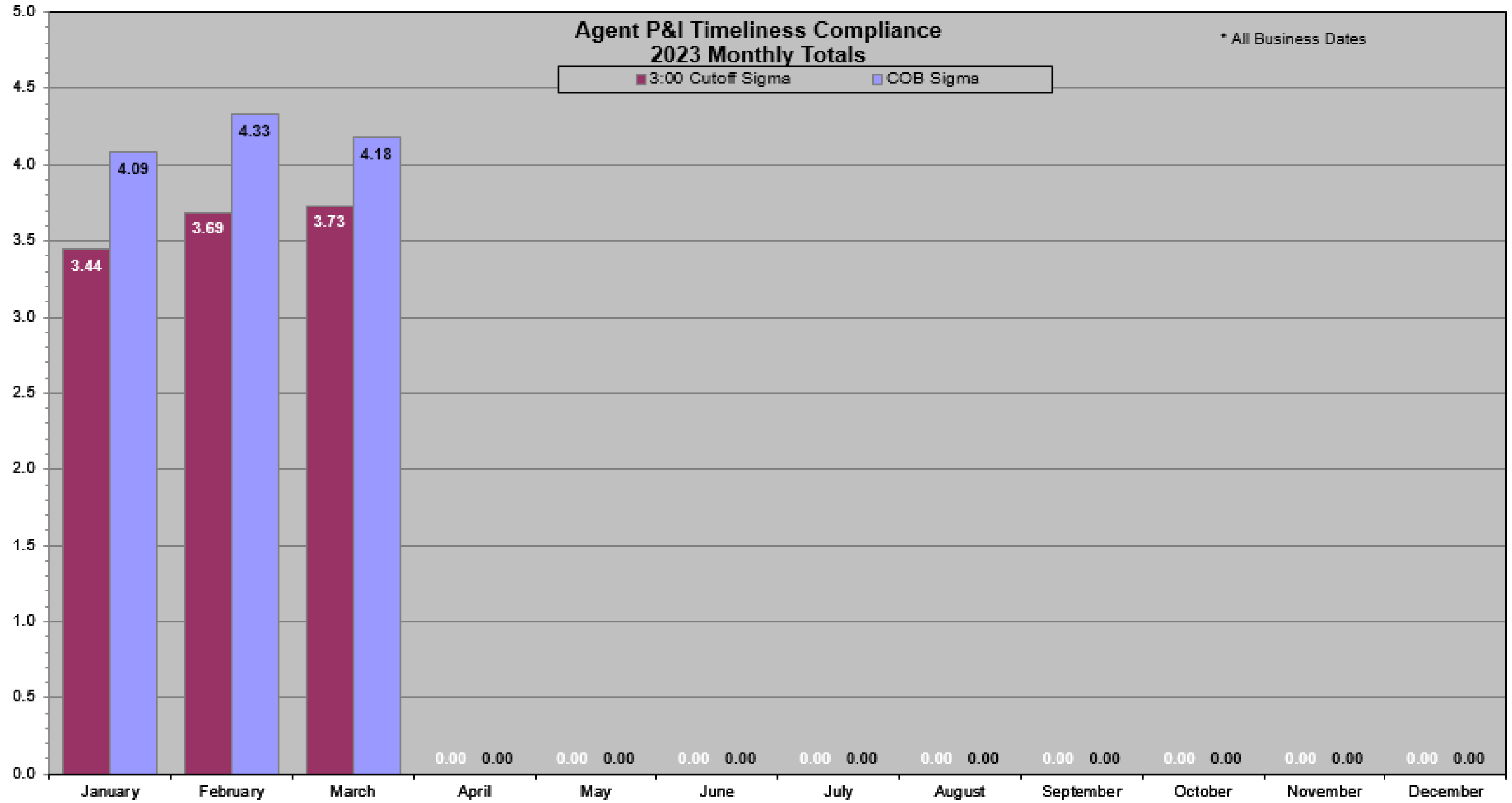
This report highlights the March 2023 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 March 2023 was 3.73σ (98.72)%. 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 3.91σ (99.21%). This month's performance is above the target of 3.83σ (99.00%).

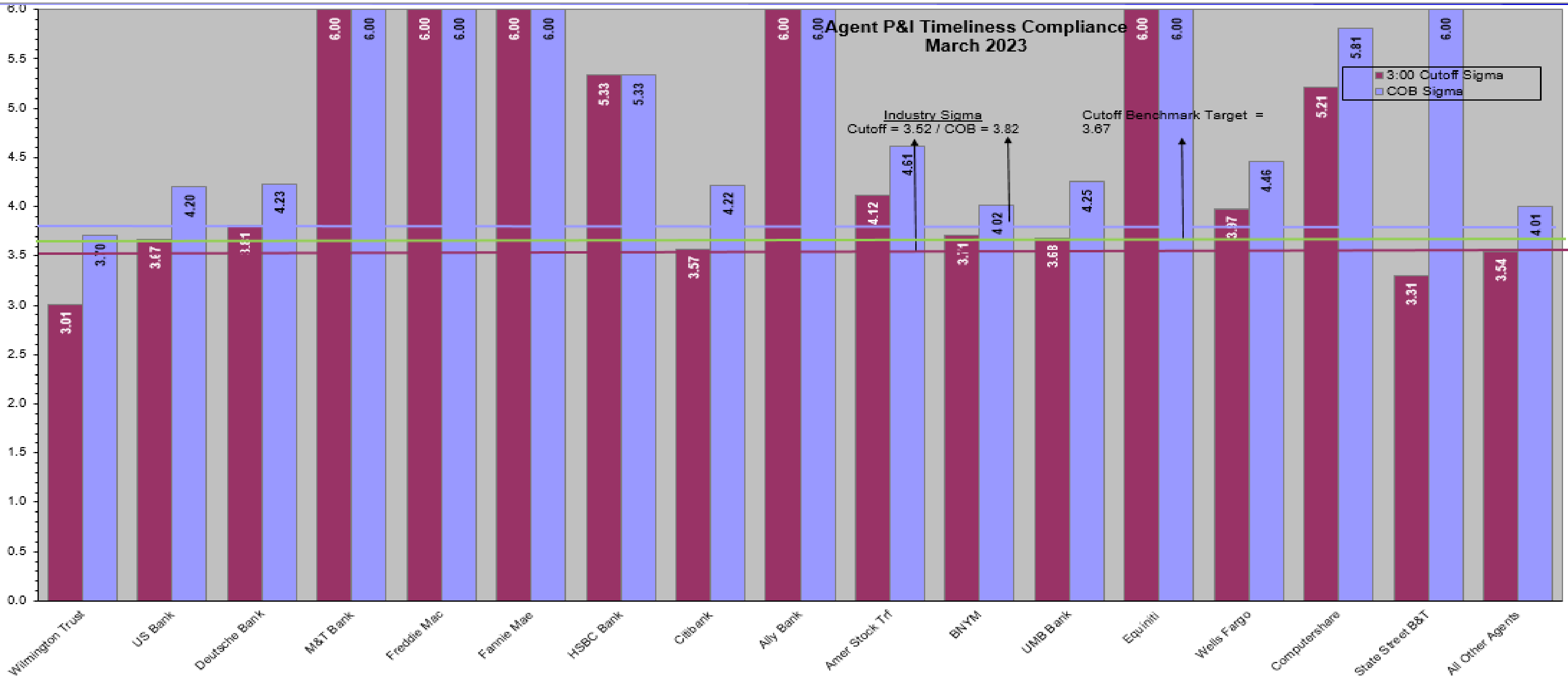
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



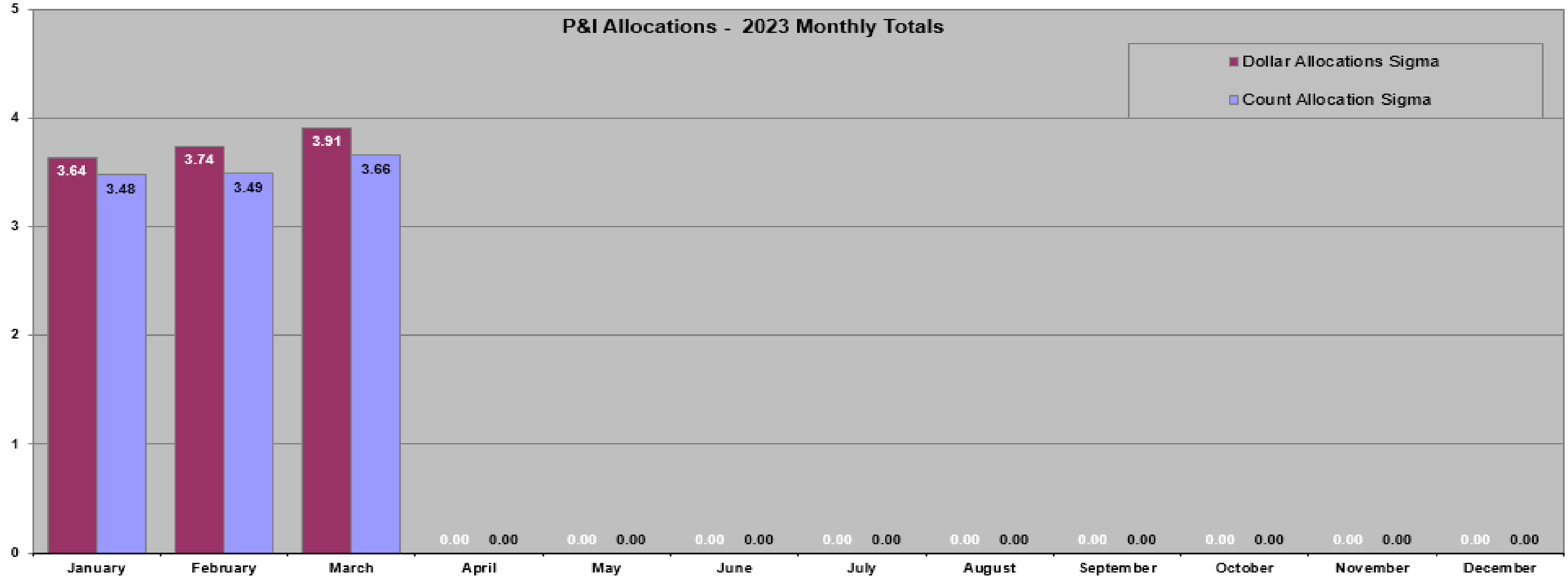
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.40%	98.58%	98.72%										98.27%
Cutoff Sigma	3.44	3.69	3.73										3.61
Percent by COB	99.51%	99.77%	99.63%										99.63%
COB Sigma	4.09	4.33	4.18										4.18

P&I Timeliness Compliance – Agent Performance



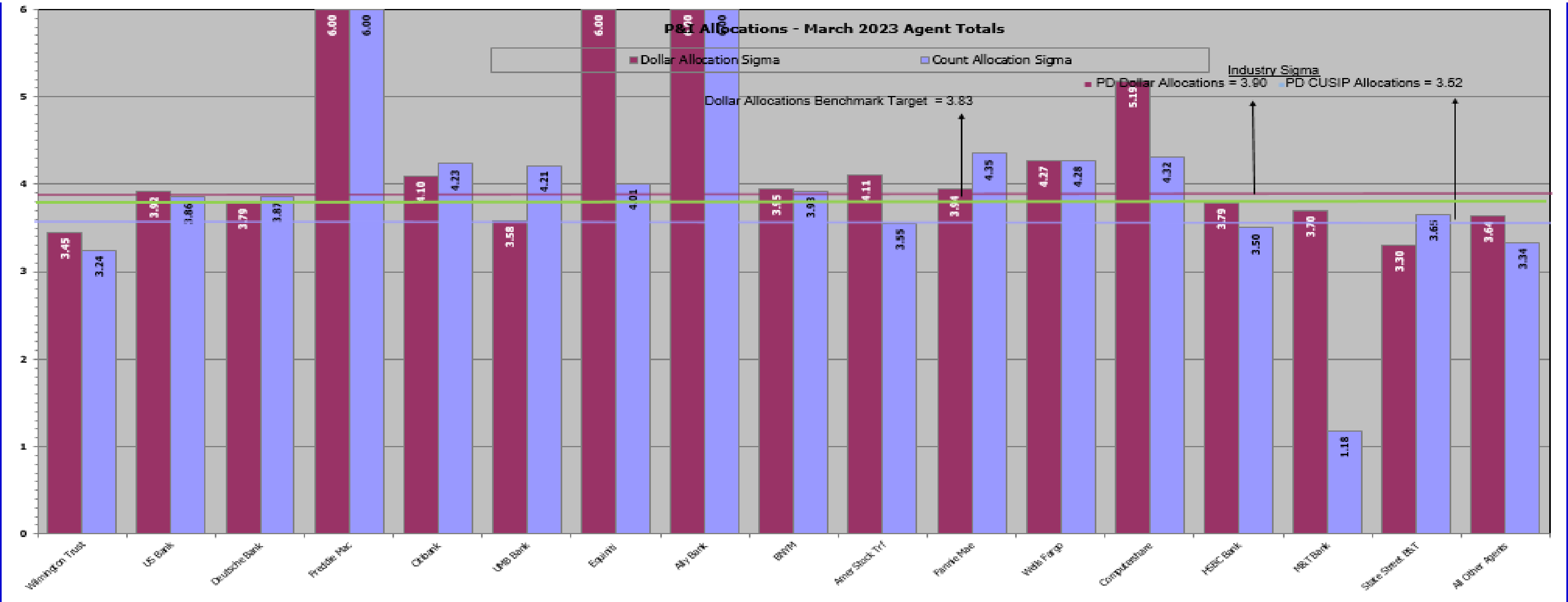
	Wilmington Trust	US Bank	Deutsche Bank	M&T Bank	Freddie Mac	Fannie Mae	HSBC Bank	Citibank	Ally Bank	Amer Stock Trf	BNYM	Equiniti	Wells Fargo	Computershare	State Street B&T	All Other Agents
% of Total Allocations	2.27%	12.33%	3.04%	0.00%	0.77%	0.05%	1.05%	4.82%	0.45%	1.79%	26.76%	4.64%	5.65%	17.43%	1.96%	16.45%
Percent by 3:00 Cut-off	93.47%	98.50%	98.97%	100.00%	100.00%	100.00%	99.99%	98.10%	100.00%	99.56%	98.65%	100.00%	99.33%	99.99%	96.45%	97.95%
Cutoff Sigma	3.01	3.67	3.81	6.00	6.00	6.00	5.33	3.57	6.00	4.12	3.71	6.00	3.97	5.21	3.31	3.54
Variance from Industry Cutoff	-0.72	-0.06	0.08	2.27	2.27	2.27	1.60	-0.16	2.27	0.39	-0.02	2.27	0.24	1.48	-0.43	-0.19
Percent by COB	98.62%	99.66%	99.68%	100.00%	100.00%	100.00%	99.99%	99.67%	100.00%	99.91%	99.41%	100.00%	99.85%	100.00%	100.00%	99.39%
COB Sigma	3.70	4.20	4.23	6.00	6.00	6.00	5.33	4.22	6.00	4.61	4.02	6.00	4.46	5.81	6.00	4.01

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										$991.718
Allocation $ Percent	98.39%	98.76%	99.21%										98.83%
Allocation $ Sigma	3.64	3.74	3.91										3.77
Unallocated Impact (Billions $)	$5.001	$3.467	$3.171										$11.638
Total CUSIP Expected	279,519	373,853	314,277										967,649
CUSIP Allocations %	97.60%	97.68%	98.45%										97.91%
CUSIP Allocations Sigma	3.48	3.49	3.66										3.54
Unallocated Impact (Count)	6,698	8,669	4,879										20,246

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	Freddie Mac	Citibank	Equiniti	Ally Bank	BNYM	Amer Stock Trf	Fannie Mae	Wells Fargo	Computer share	HSBC Bank	M&T Bank	State Street B&T	All Other Agents
Total Expected / % of Industry	$8.662	$49.405	$12.280	$3.101	$18.459	$18.957	$1.857	$106.996	$7.263	$0.188	$22.599	$71.300	$1.204	$0.006	$8.020	$69.897
	2.16%	12.30%	3.06%	0.77%	4.59%	4.72%	0.46%	26.63%	1.81%	0.05%	5.62%	17.74%	0.30%	0.00%	2.00%	17.40%
Allocation $ Percent	97.42%	99.22%	98.91%	100.00%	99.53%	100.00%	100.00%	99.29%	99.55%	99.27%	99.72%	99.99%	98.90%	98.60%	96.45%	98.37%
Allocation $ Sigma	3.45	3.92	3.79	6.00	4.10	6.00	6.00	3.95	4.11	3.94	4.27	5.19	3.79	3.70	3.30	3.64
Variance from Industry $ Sigma	-0.47	0.00	-0.12	2.09	0.19	2.09	2.09	0.04	0.20	0.03	0.36	1.27	-0.12	-0.22	-0.61	-0.28
CUSIP Allocations %	95.95%	99.07%	99.10%	100.00%	99.69%	99.40%	100.00%	99.23%	97.98%	99.78%	99.73%	99.76%	97.74%	37.50%	98.43%	96.70%
CUSIP Allocations Sigma	3.24	3.86	3.87	6.00	4.23	4.01	6.00	3.93	3.55	4.35	4.28	4.32	3.50	1.18	3.65	3.34
Variance from Industry CUSIP Sigma	-0.41	0.20	0.21	2.34	0.58	0.36	2.34	0.27	-0.11	0.69	0.62	0.66	-0.15	-2.48	0.00	-0.32