DTCC
ADVANCING FINANCIAL MARKETS. TOGETHER.™

ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

September 2022

Executive Summary

This report highlights the September 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 September 2022 was 3.46σ (97.51)%. 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 September 2022 was 3.79σ (98.89)%. 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.

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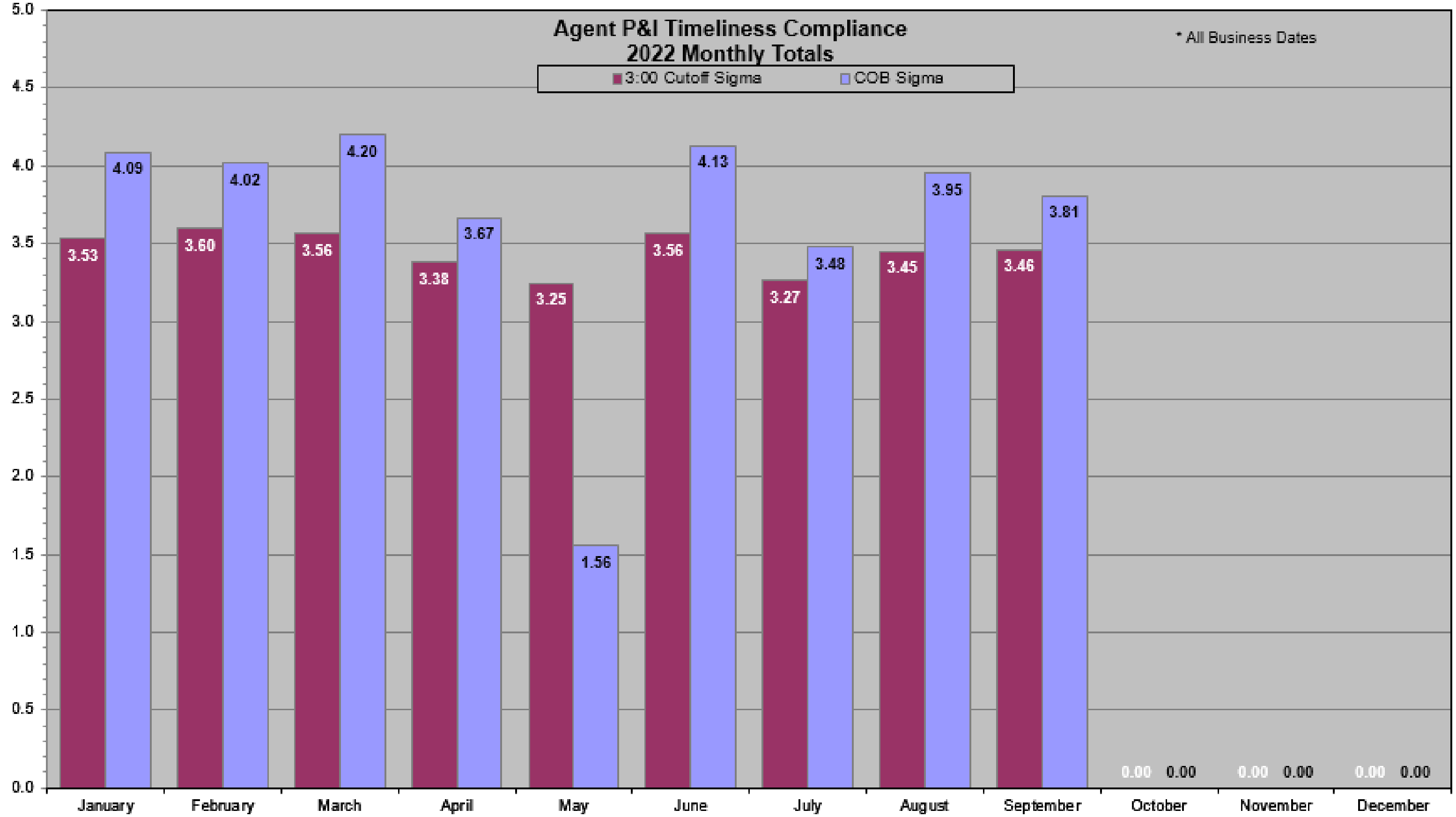
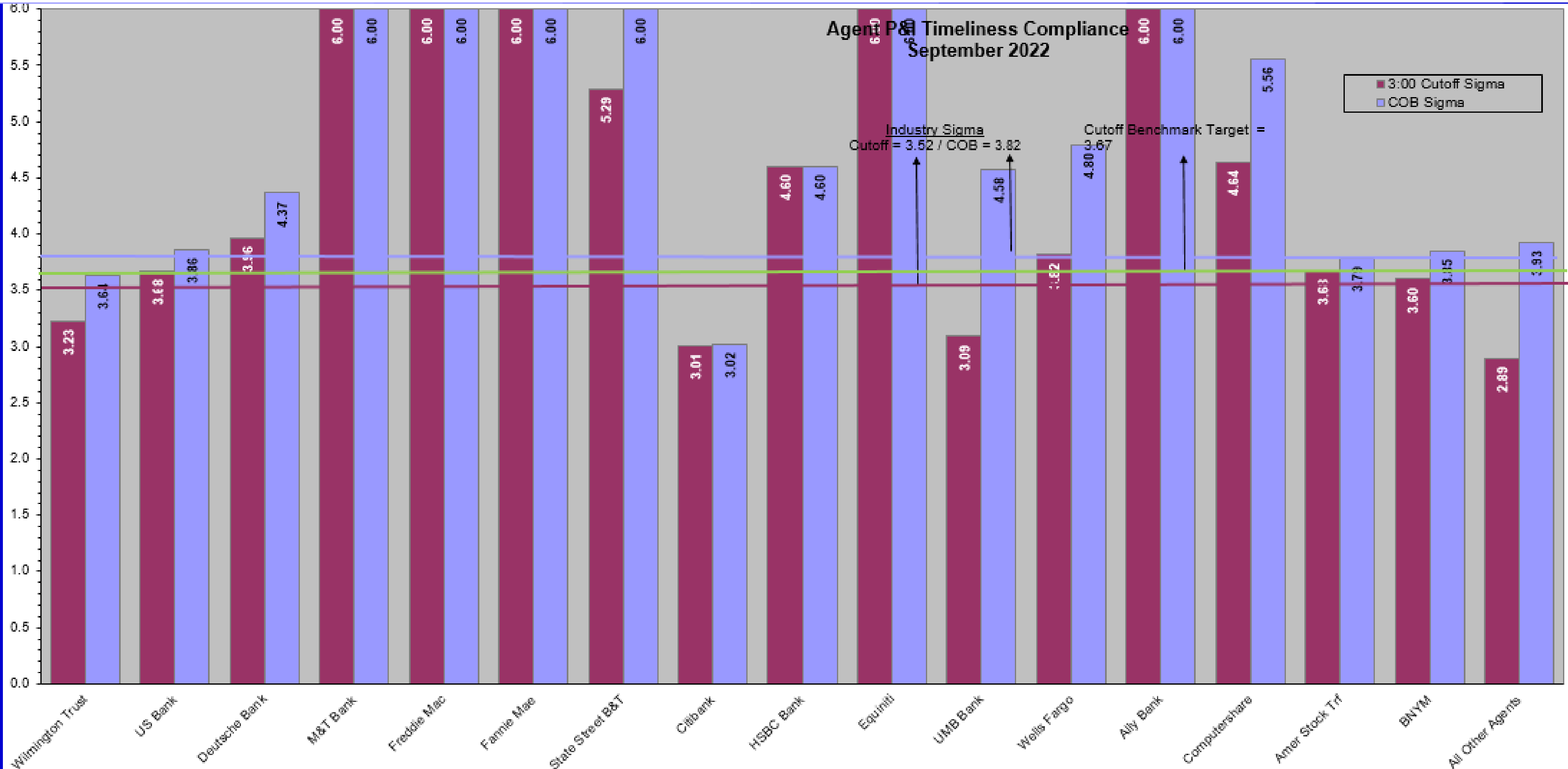
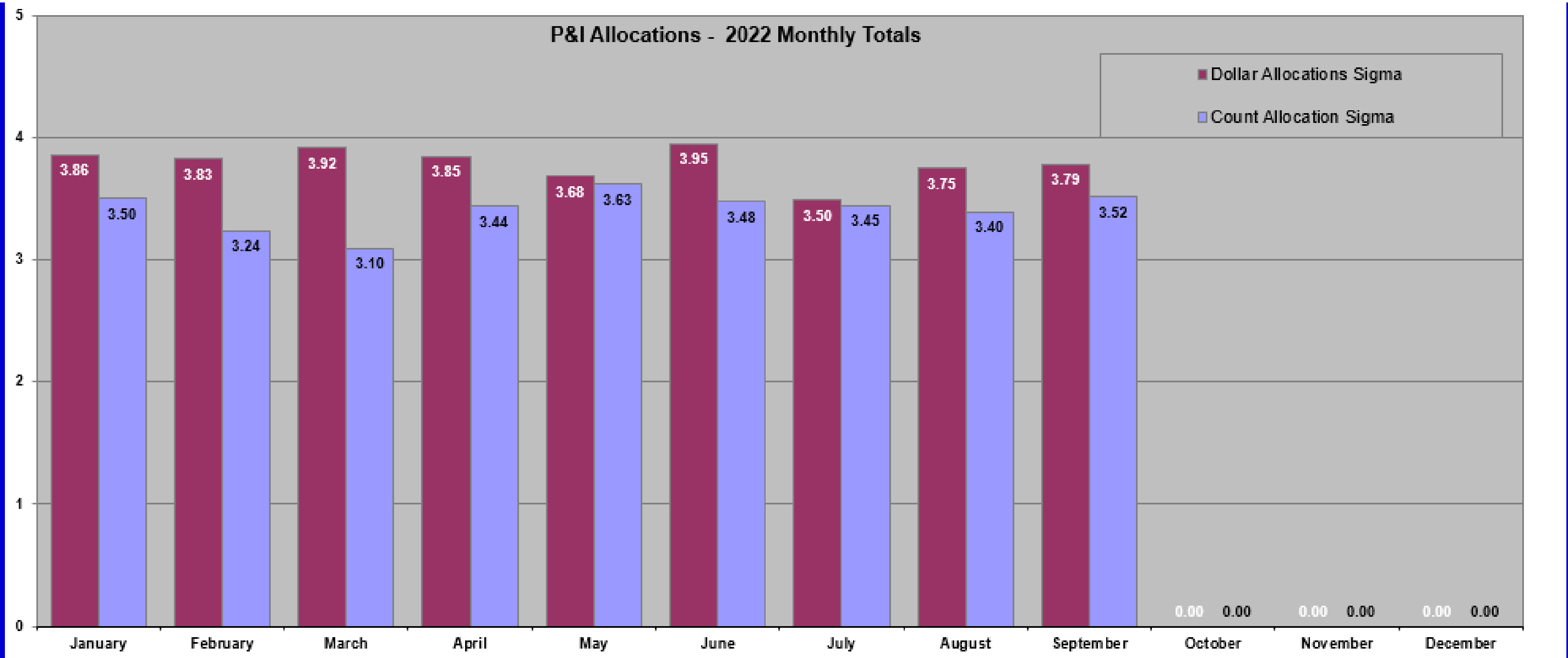
P&I Allocations Monthly Trend



	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%	96.14%	97.46%	97.51%				97.39%
Cutoff Sigma	3.53	3.60	3.56	3.38	3.25	3.56	3.27	3.45	3.46				3.44
Percent by COB	99.52%	99.42%	99.65%	98.49%	52.29%	99.57%	97.61%	99.29%	98.95%				93.90%
COB Sigma	4.09	4.02	4.20	3.67	1.56	4.13	3.48	3.95	3.81				3.05

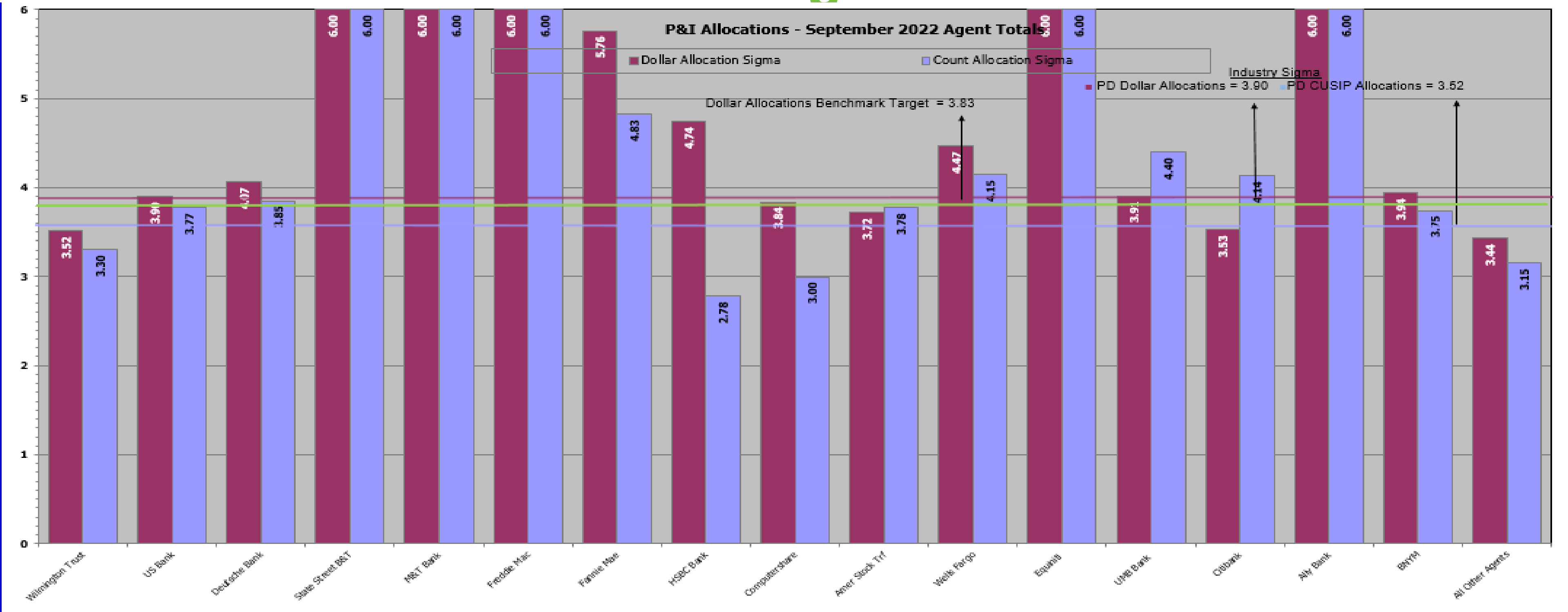


	Wilmington Trust	US Bank	Deutsche Bank	M&T Bank	Freddie Mac	Fannie Mae	State Street B&T	Citibank	HSBC Bank	Equiniti	Wells Fargo	Ally Bank	Computershare	Amer Stock Trf	BNYM	All Other Agents
% of Total Allocations	2.82%	12.87%	3.90%	0.00%	1.08%	0.06%	1.74%	8.32%	1.02%	4.72%	5.71%	0.17%	18.27%	1.91%	24.13%	12.76%
Percent by 3:00 Cut-off	95.79%	98.52%	99.31%	100.00%	100.00%	100.00%	99.99%	93.43%	99.90%	100.00%	98.98%	100.00%	99.91%	98.52%	98.22%	91.81%
Cutoff Sigma	3.23	3.68	3.96	6.00	6.00	6.00	5.29	3.01	4.60	6.00	3.82	6.00	4.64	3.68	3.60	2.89
Variance from Industry Cutoff	-0.24	0.21	0.50	2.54	2.54	2.54	1.83	-0.45	1.14	2.54	0.36	2.54	1.18	0.21	0.14	-0.57
Percent by COB	98.38%	99.10%	99.79%	100.00%	100.00%	100.00%	100.00%	93.59%	99.90%	100.00%	99.95%	100.00%	100.00%	98.89%	99.07%	99.24%
COB Sigma	3.64	3.86	4.37	6.00	6.00	6.00	6.00	3.02	4.60	6.00	4.80	6.00	5.56	3.79	3.85	3.93



	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	$165.222	$282.389	$361.696				$2759.368
Allocation $ Percent	99.09%	99.00%	99.22%	99.06%	98.55%	99.29%	97.70%	98.77%	98.89%				98.92%
Allocation $ Sigma	3.86	3.83	3.92	3.85	3.68	3.95	3.50	3.75	3.79				3.80
Unallocated Impact (Billions $)	$2.929	$2.982	$2.764	$2.648	$4.659	$2.647	$3.795	$3.466	$4.028				$29.918
Total CUSIP Expected	278,521	378,196	314,798	268,591	270,832	357,034	281,107	378,749	314,959				2,842,787
CUSIP Allocations %	97.73%	95.90%	94.50%	97.39%	98.32%	97.61%	97.42%	97.10%	97.84%				97.04%
CUSIP Allocations Sigma	3.50	3.24	3.10	3.44	3.63	3.48	3.45	3.40	3.52				3.39
Unallocated Impact (Count)	6,315	15,514	17,313	6,999	4,539	8,548	7,252	10,967	6,812				84,259

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	State Street B&T	M&T Bank	Freddie Mac	Fannie Mae	HSBC Bank	Computer share	Amer Stock Trf	Wells Fargo	Equiniti	Citibank	Ally Bank	BNYM	All Other Agents
Total Expected / % of Industry	$9.974	$46.860	$12.890	$6.475	$0.001	$3.122	$0.226	$1.115	$68.009	$7.051	$20.676	$17.577	$28.330	$0.620	$87.090	$50.462
	2.76%	12.96%	3.56%	1.79%	0.00%	0.86%	0.06%	0.31%	18.80%	1.95%	5.72%	4.86%	7.83%	0.17%	24.08%	13.95%
Allocation $ Percent	97.82%	99.18%	99.49%	100.00%	100.00%	100.00%	100.00%	99.94%	99.04%	98.68%	99.85%	100.00%	97.89%	100.00%	99.27%	97.36%
Allocation $ Sigma	3.52	3.90	4.07	6.00	6.00	6.00	5.76	4.74	3.84	3.72	4.47	6.00	3.53	6.00	3.94	3.44
Variance from Industry $ Sigma	-0.27	0.11	0.28	2.21	2.21	2.21	1.98	0.96	0.05	-0.07	0.69	2.21	-0.25	2.21	0.15	-0.35
CUSIP Allocations %	96.44%	98.85%	99.07%	100.00%	100.00%	100.00%	99.96%	90.06%	93.28%	98.87%	99.60%	100.00%	99.58%	100.00%	98.76%	95.08%
CUSIP Allocations Sigma	3.30	3.77	3.85	6.00	6.00	6.00	4.83	2.78	3.00	3.78	4.15	6.00	4.14	6.00	3.75	3.15
Variance from Industry CUSIP Sigma	-0.22	0.25	0.33	2.48	2.48	2.48	1.31	-0.74	-0.52	0.26	0.63	2.48	0.61	2.48	0.22	-0.37