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FINAL

Asset Services Sigma- Agent Performance Report

August 2020 Data

Executive Summary

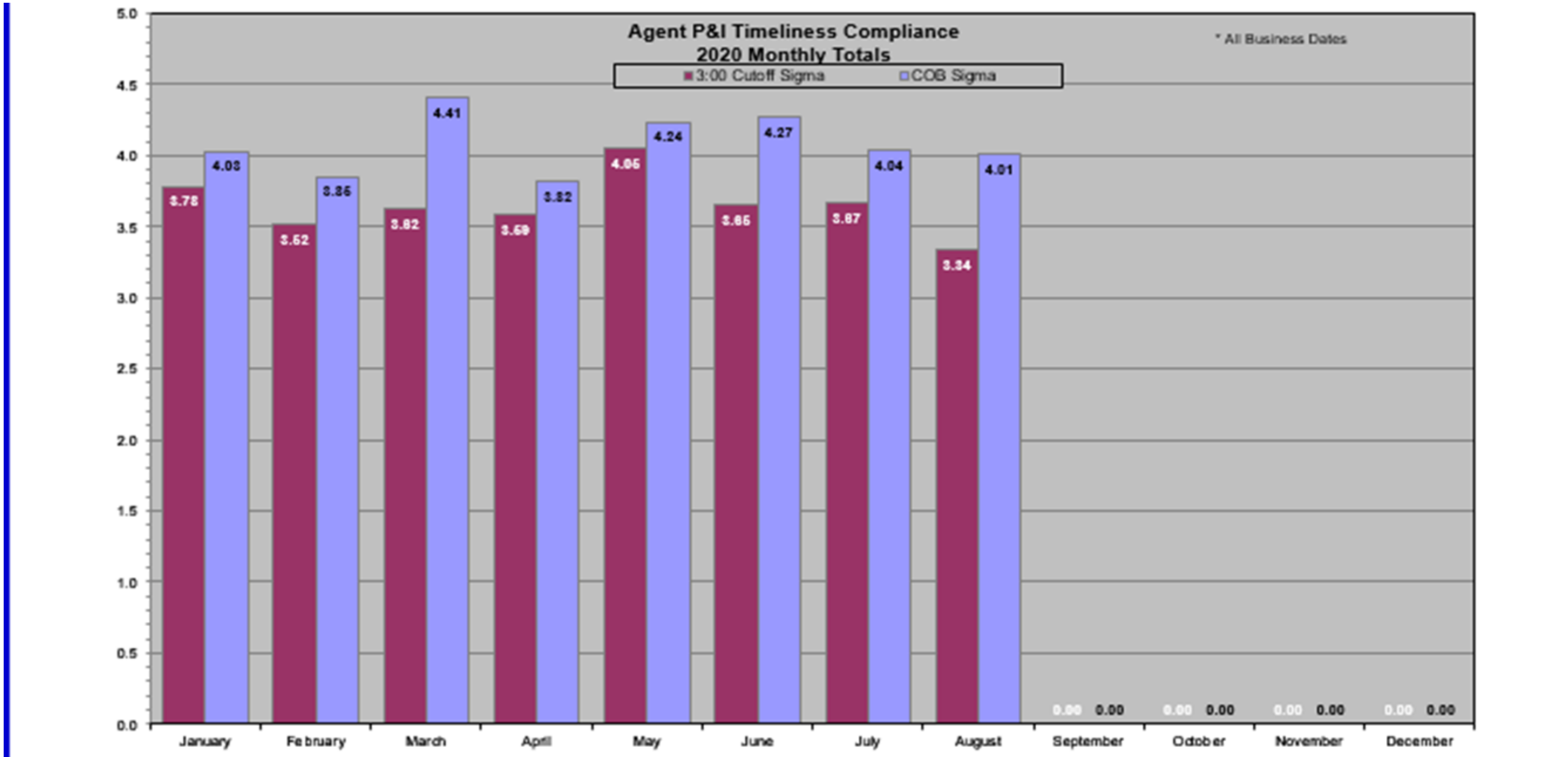
This report highlights the August 2020 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 July 2020 was 3.34σ 96.72%. 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 August 2020 was 3.87σ 99.12%. This month's performance is above the target of 3.83σ (99.00%).

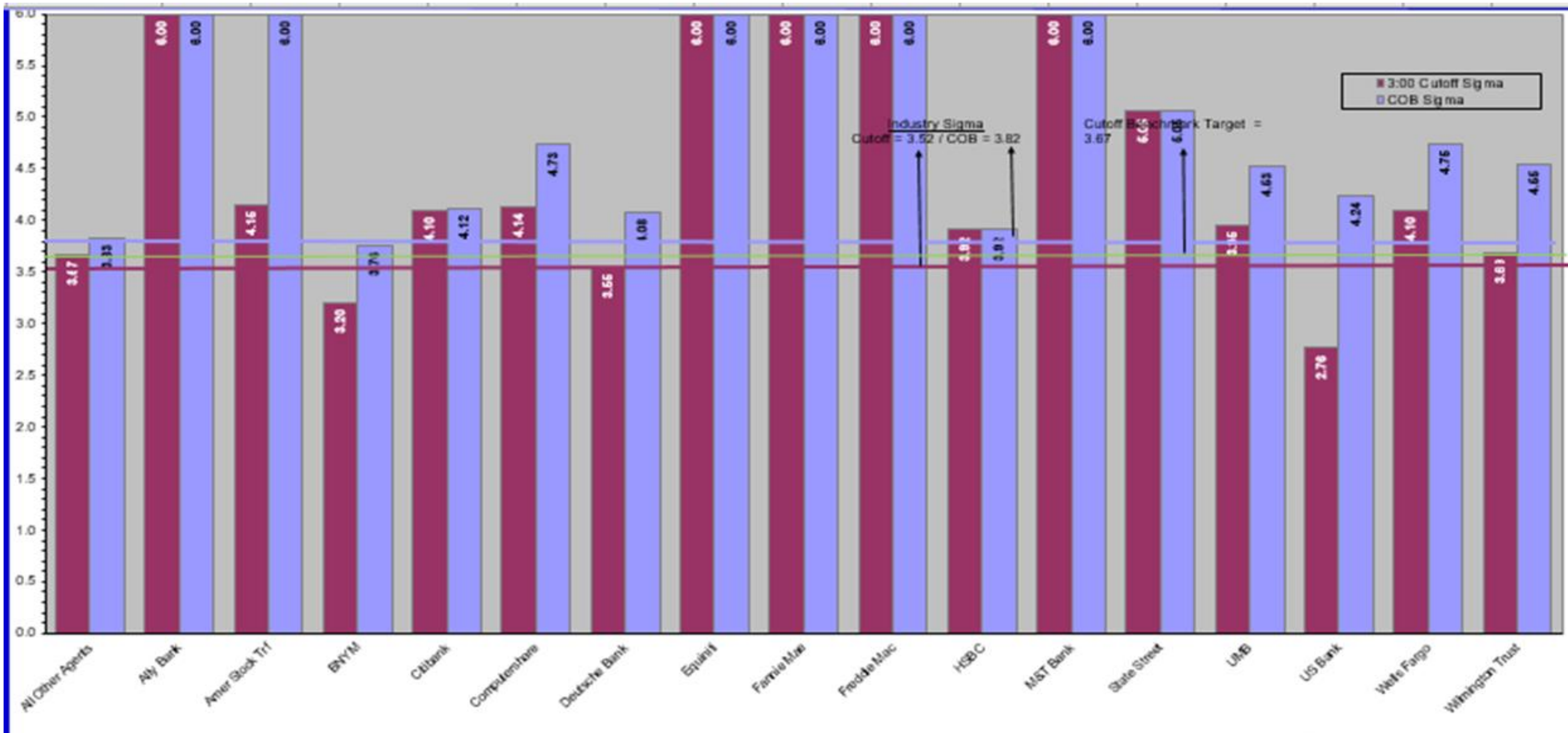
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



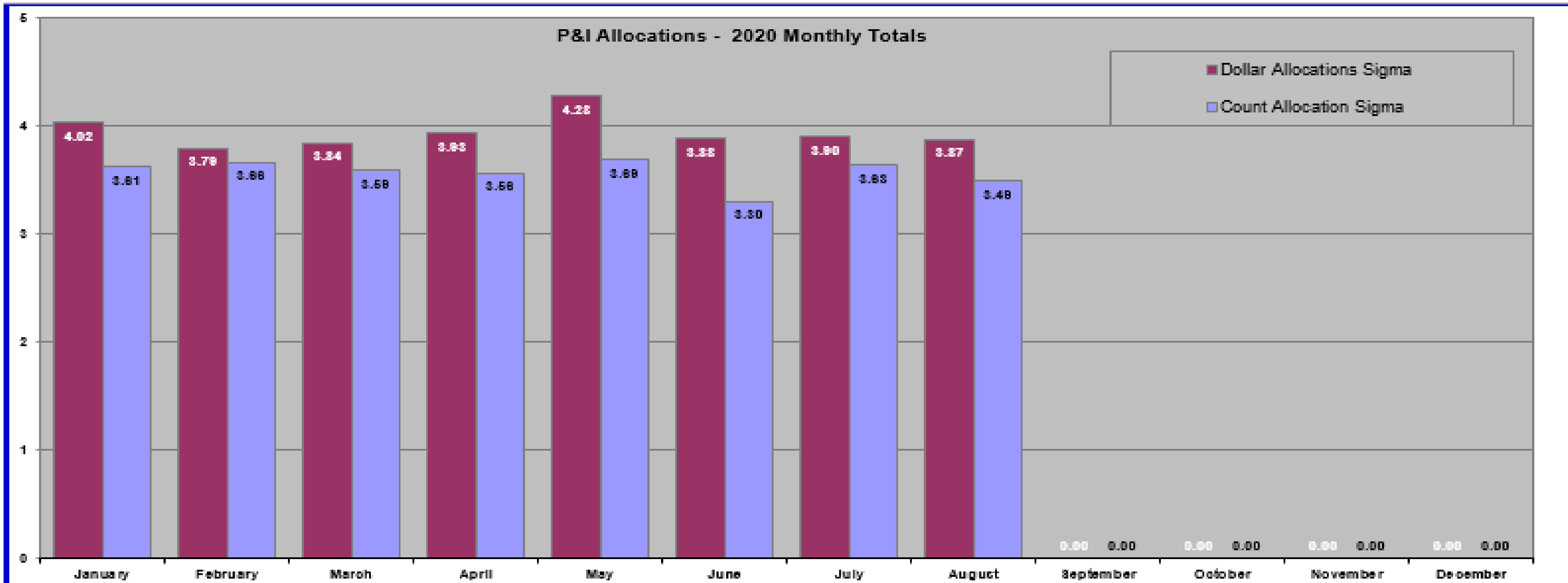
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	98.88%	97.83%	98.32%	98.15%	99.46%	98.43%	98.50%	96.72%					98.31%
Cutoff Sigma	3.78	3.52	3.62	3.59	4.05	3.65	3.67	3.34					3.62
Percent by COB	99.43%	99.07%	99.82%	98.98%	99.69%	99.72%	99.45%	99.39%					99.47%
COB Sigma	4.03	3.85	4.41	3.82	4.24	4.27	4.04	4.01					4.06

P&I Timeliness Compliance – Agent Performance



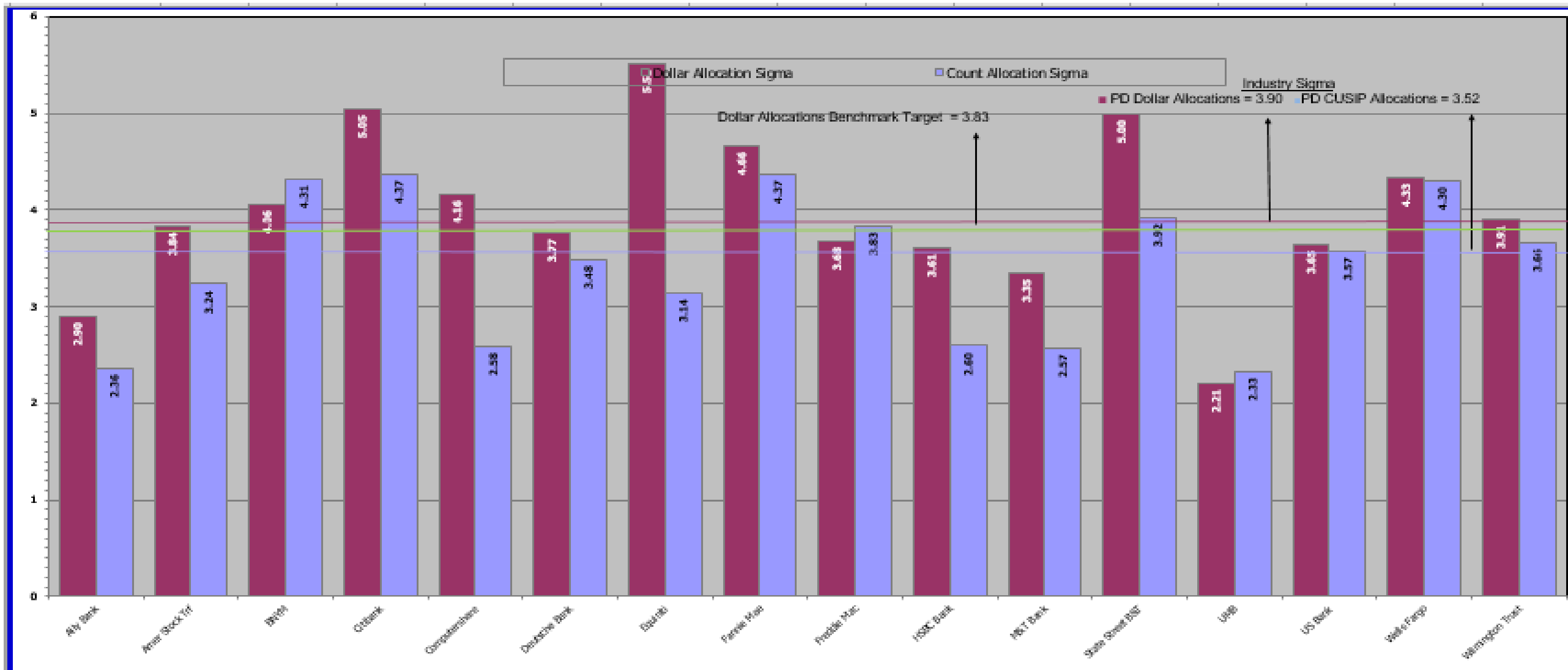
	All Other Agents	Ally Bank	Amer Stock	BNYM	Citibank	Computershare	Deutsche Bank	Equiniti	Fannie Mae	Freddie Mac	HSBC	M&T Bank	State Street	US Bank	Wells Fargo	Wilmington Trust
% of Total Allocations	17.43%	0.16%	1.50%	26.56%	5.08%	8.47%	5.77%	3.20%	0.12%	0.74%	1.29%	0.00%	0.48%	15.05%	11.00%	2.76%
Percent by 3:00 Cut-off	98.49%	100.00%	99.60%	95.59%	99.54%	99.58%	97.96%	100.00%	100.00%	100.00%	99.21%	0.00%	99.98%	89.66%	99.53%	98.56%
Cutoff Sigma	3.67	6.00	4.15	3.20	4.10	4.14	3.55	6.00	6.00	6.00	3.92	6.00	5.05	2.76	4.10	3.69
Variance from Industry Cutoff	0.33	2.66	0.81	-0.14	0.76	0.79	0.20	2.66	2.66	2.66	0.57	2.66	1.71	-0.58	0.76	0.35
Percent by COB	99.01%	100.00%	100.00%	98.81%	99.56%	99.94%	99.51%	100.00%	100.00%	100.00%	99.21%	100.00%	99.98%	99.69%	99.94%	99.88%
COB Sigma	3.83	6.00	6.00	3.76	4.12	4.73	4.08	6.00	6.00	6.00	3.92	6.00	5.05	4.24	4.75	4.55

P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Total Expected Allocations (Billions)	$337.341	$288.366	$405.857	$267.961	$288.269	$372.297	$331.986	$290.562					$2582.638
Allocation $ Percent	99.42%	98.90%	99.04%	99.24%	99.73%	99.14%	99.18%	99.12%					99.21%
Allocation $ Sigma	4.02	3.79	3.84	3.93	4.28	3.88	3.90	3.87					3.92
Unallocated Impact (Billions $)	$1.958	$3.170	$3.902	$2.031	$0.786	$3.186	$2.721	$2.552					$20.305
Total CUSIP Expected	274,559	364,811	307,013	265,310	264,778	353,481	278,978	369,524					2,478,454
CUSIP Allocations %	98.28%	98.47%	98.16%	98.04%	98.56%	96.41%	98.36%	97.67%					97.95%
CUSIP Allocations Sigma	3.61	3.66	3.59	3.56	3.69	3.30	3.63	3.49					3.54
Unallocated Impact (Count)	4,736	5,586	5,651	5,193	3,807	12,701	4,573	8,606					50,853

P&I Allocations – Agent Performance



AGENT	All Other Agents	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computershare	Deutsche Bank	Equiniti	Fannie Mae	Freddie Mac	HSBC Bank	M&T Bank	State Street B&T	US Bank	Wells Fargo	Wilmington Trust
Total Expected / % of Industry	$54.069	$0.533	$4.447	$74.795	$14.729	$25.175	$16.622	$9.533	$0.368	$2.223	$1.845	$0.010	$1.417	$43.458	$32.449	$8.055
	18.59%	0.18%	1.53%	25.72%	5.06%	8.66%	5.72%	3.28%	0.13%	0.76%	0.63%	0.00%	0.49%	14.94%	11.16%	2.77%
Allocation $ Percent	98.36%	91.87%	99.03%	99.47%	99.98%	99.61%	98.84%	100.00%	99.92%	98.55%	98.25%	96.82%	99.98%	98.42%	99.77%	99.20%
Allocation $ Sigma	3.64	2.90	3.84	4.06	5.05	4.16	3.77	5.51	4.66	3.68	3.61	3.35	5.00	3.65	4.33	3.91
Variance from Industry $ Sigma	-0.20	-0.94	0.00	0.22	1.22	0.32	-0.07	1.68	0.83	-0.15	-0.23	-0.48	1.16	-0.19	0.49	0.07
CUSIP Allocations %	94.87%	80.65%	95.89%	99.75%	99.80%	86.06%	97.63%	95.00%	99.79%	99.02%	86.39%	85.71%	99.22%	98.08%	99.74%	98.47%
CUSIP Allocations Sigma	3.13	2.36	3.24	4.31	4.37	2.58	3.48	3.14	4.37	3.83	2.60	2.57	3.92	3.57	4.30	3.66
Variance from Industry CUSIP Sigma	-0.31	-1.08	-0.21	0.87	0.93	-0.86	0.04	-0.30	0.92	0.39	-0.85	-0.88	0.47	0.13	0.86	0.22