DTCC
ADVANCING FINANCIAL MARKETS. TOGETHER.™

ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

August 2021

P&I Cash Processing

Executive Summary

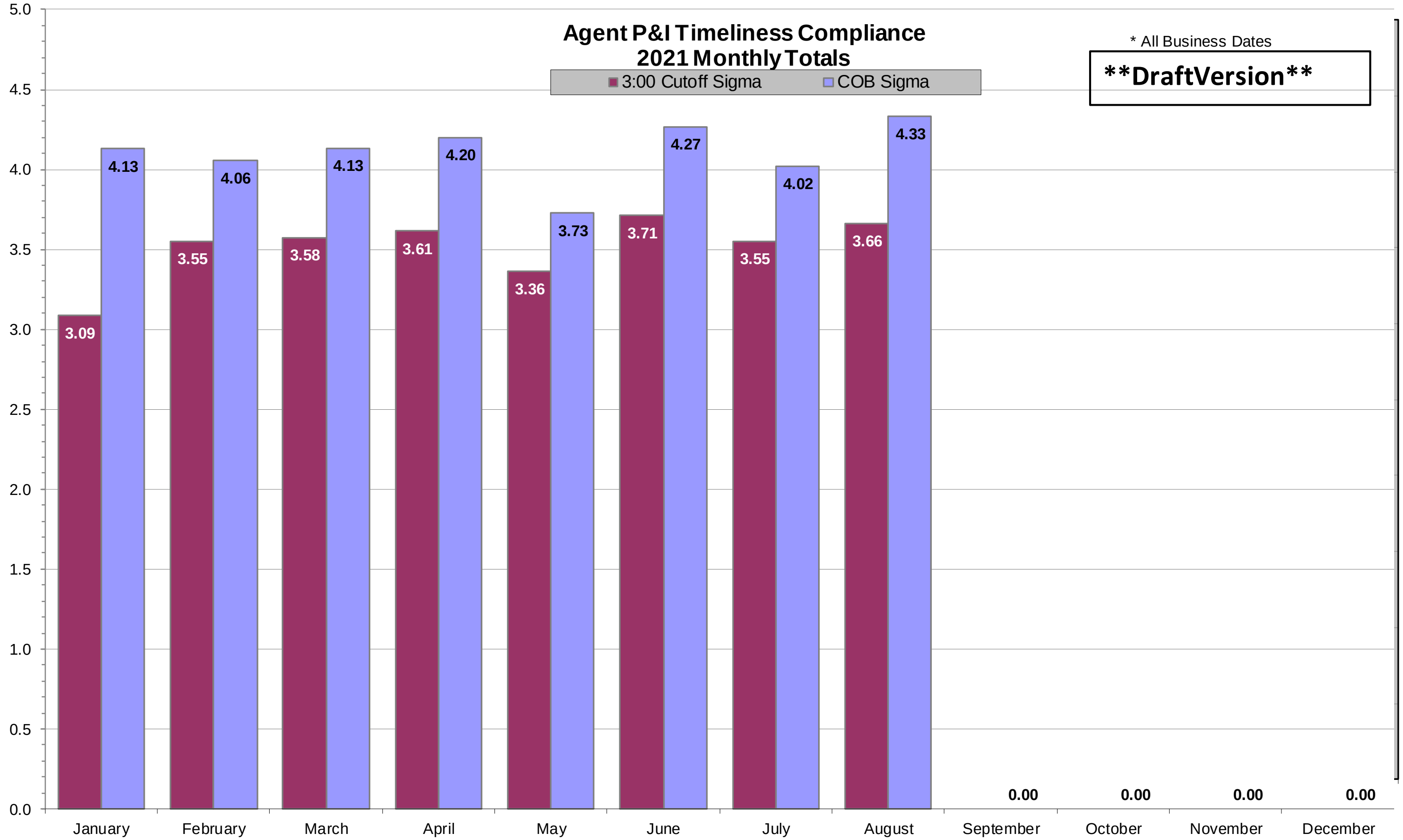
This report highlights the August 2021 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 August 2021 was 3.66σ 98.47%. 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 2021 was 3.97σ 99.33%. This month's performance is above the target of 3.83σ (99.00%).

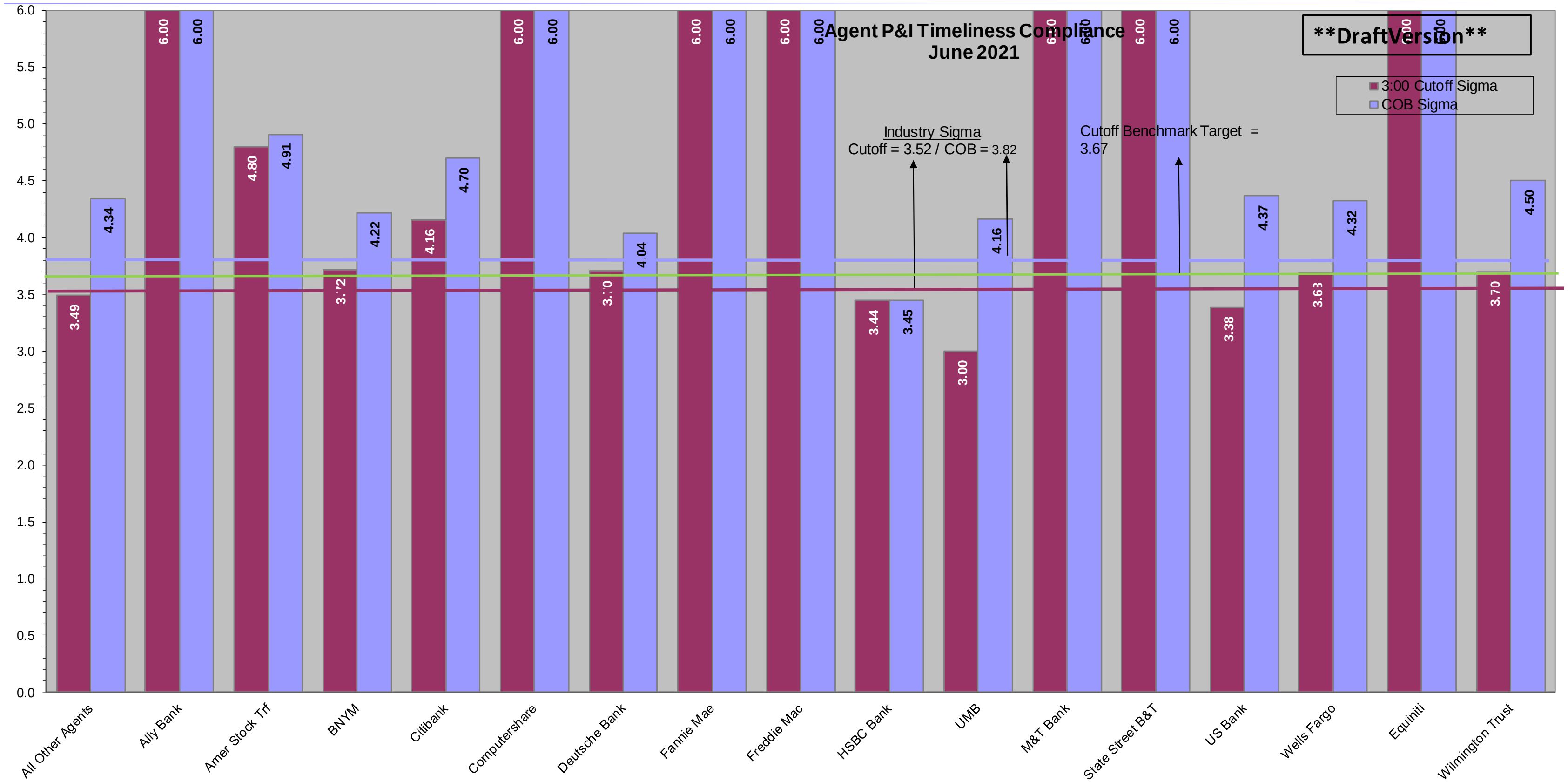
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



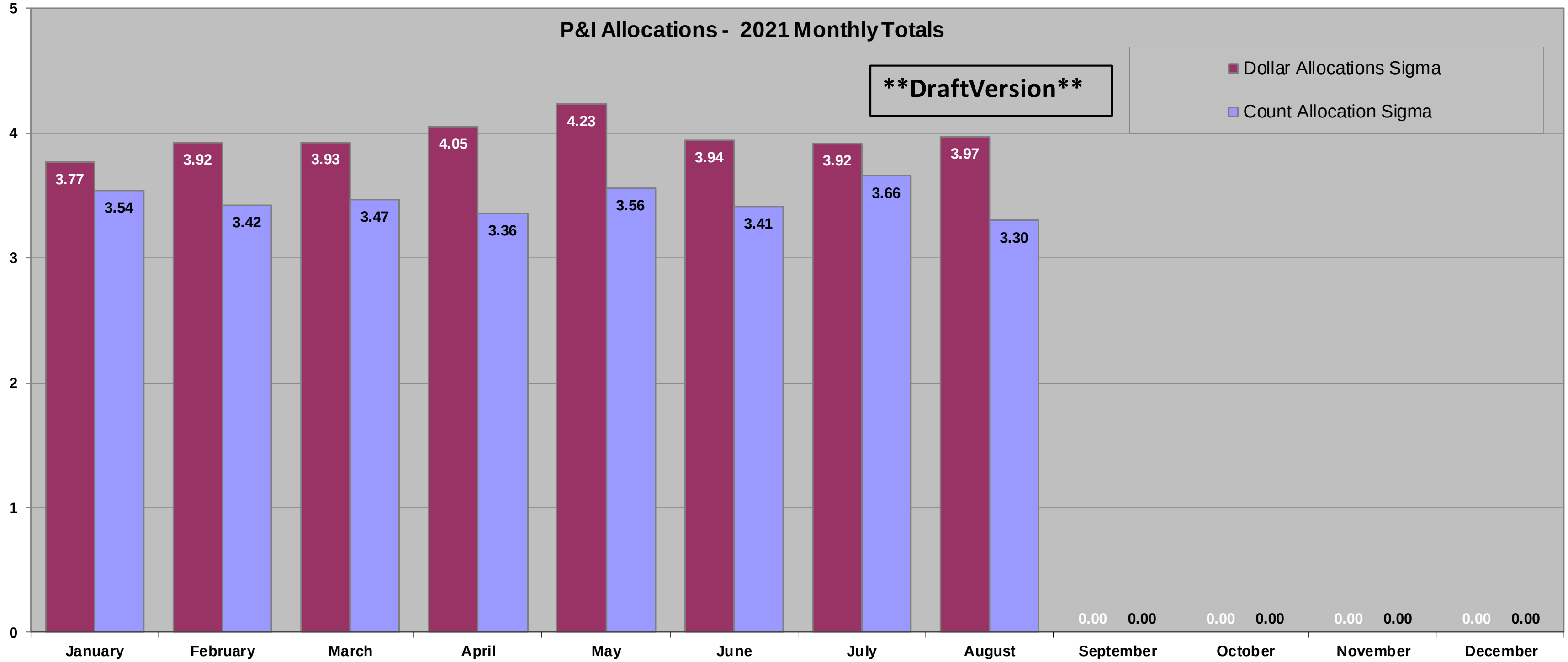
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	94.37%	98.00%	98.10%	98.28%	96.87%	98.65%	97.99%	98.47%					97.68%
Cutoff Sigma	3.09	3.55	3.58	3.61	3.36	3.71	3.55	3.66					3.49
Percent by COB	99.57%	99.47%	99.58%	99.65%	98.71%	99.72%	99.42%	99.77%					99.50%
COB Sigma	4.13	4.06	4.13	4.20	3.73	4.27	4.02	4.33					4.08

P&I Timeliness Compliance – Agent Performance



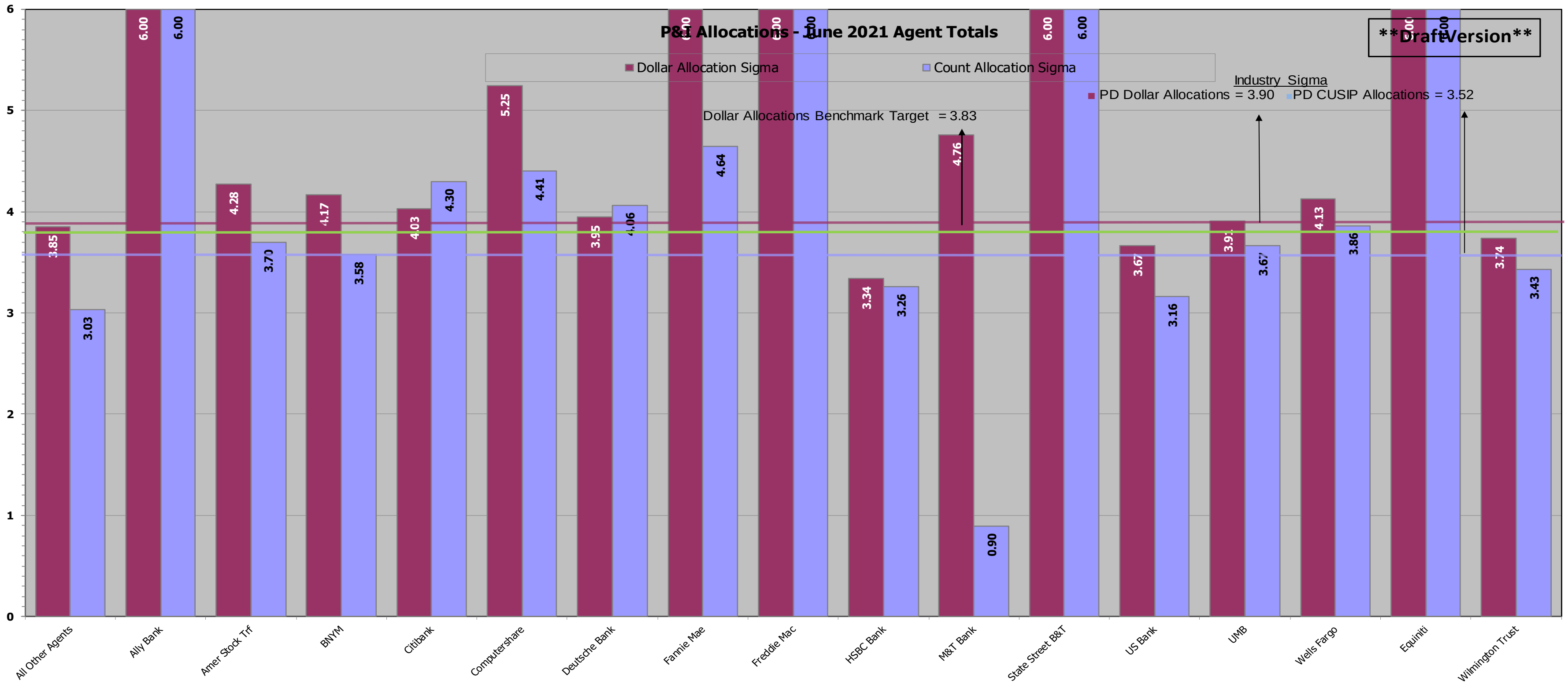
	All Other Agents	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computershare	Deutsche Bank	Fannie Mae	Freddie Mac	HSBC Bank	M&T Bank	State Street B&T	US Bank	Wells Fargo	Equiniti	Wilmington Trust
% of Total Allocations	12.73%	0.25%	1.73%	27.29%	5.17%	9.14%	6.45%	0.10%	1.31%	0.25%	0.00%	0.51%	18.12%	9.57%	3.29%	3.73%
Percent by 3:00 Cut-off	97.67%	100.00%	99.95%	98.67%	99.60%	100.00%	98.62%	100.00%	100.00%	97.40%	100.00%	100.00%	97.03%	98.55%	100.00%	98.60%
Cutoff Sigma	3.49	6.00	4.80	3.72	4.16	6.00	3.70	6.00	6.00	3.44	6.00	6.00	3.38	3.68	6.00	3.70
Variance from Industry Cutoff Sigma	-0.17	2.34	1.14	0.05	0.49	2.34	0.04	2.34	2.34	-0.22	2.34	2.34	-0.28	0.02	2.34	0.03
Percent by COB	99.78%	100.00%	99.97%	99.67%	99.93%	100.00%	99.44%	100.00%	100.00%	97.43%	100.00%	100.00%	99.79%	99.76%	100.00%	99.87%
COB Sigma	4.34	6.00	4.91	4.22	4.70	6.00	4.04	6.00	6.00	3.45	6.00	6.00	4.37	4.32	6.00	4.50

P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Total Expected Allocations (Billions)	$309.143	$303.995	$441.573	$370.098	$321.294	$433.764	$338.639	$330.064					$2848.571
Allocation $ Percent	98.83%	99.23%	99.24%	99.46%	99.68%	99.27%	99.22%	99.33%					99.29%
Allocation $ Sigma	3.77	3.92	3.93	4.05	4.23	3.94	3.92	3.97					3.95
Unallocated Impact (Billions $)	$3.617	$2.333	$3.363	$1.984	$1.015	$3.168	$2.647	$2.216					$20.344
Total CUSIP Expected	269,458	368,833	312,411	268,210	265,742	358,574	278,861	375,575					2,497,664
CUSIP Allocations %	97.93%	97.26%	97.53%	96.83%	98.01%	97.20%	98.45%	96.40%					97.40%
CUSIP Allocations Sigma	3.54	3.42	3.47	3.36	3.56	3.41	3.66	3.30					3.44
Unallocated Impact (Count)	5,576	10,090	7,707	8,506	5,288	10,033	4,328	13,519					65,047

P&I Allocations – Agent Performance



AGENT	All Other Agents	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computershare	Deutsche Bank	Fannie Mae	Freddie Mac	HSBC Bank	M&T Bank	State Street B&T	US Bank	Wells Fargo	Equiniti	Wilmington Trust
Total Expected / % of Industry	$44.465	$0.838	$5.745	$90.137	$17.038	$30.663	$21.163	$0.320	$4.007	$0.379	$0.045	$1.715	$59.031	$30.834	$11.075	$11.887
	13.47%	0.25%	1.74%	27.31%	5.16%	9.29%	6.41%	0.10%	1.21%	0.11%	0.01%	0.52%	17.88%	9.34%	3.36%	3.60%
Allocation $ Percent	99.06%	100.00%	99.73%	99.62%	99.43%	99.99%	99.28%	100.00%	100.00%	96.73%	99.94%	100.00%	98.50%	99.57%	100.00%	98.75%
Allocation $ Sigma	3.85	6.00	4.28	4.17	4.03	5.25	3.95	6.00	6.00	3.34	4.76	6.00	3.67	4.13	6.00	3.74
Variance from Industry $ Sigma	-0.12	2.03	0.31	0.19	0.06	1.27	-0.03	2.03	2.03	-0.63	0.79	2.03	-0.30	0.16	2.03	-0.23
CUSIP Allocations %	93.70%	100.00%	98.60%	98.11%	99.74%	99.82%	99.48%	99.92%	100.00%	96.08%	27.27%	100.00%	95.17%	99.09%	100.00%	97.34%
CUSIP Allocations Sigma	3.03	6.00	3.70	3.58	4.30	4.41	4.06	4.64	6.00	3.26	0.90	6.00	3.16	3.86	6.00	3.43
Variance from Industry CUSIP Sigma	-0.27	2.70	0.40	0.28	1.00	1.11	0.76	1.34	2.70	-0.04	-2.40	2.70	-0.14	0.56	2.70	0.13