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FINAL

Asset Services Sigma- Agent Performance Report

January 2020 Data

Executive Summary

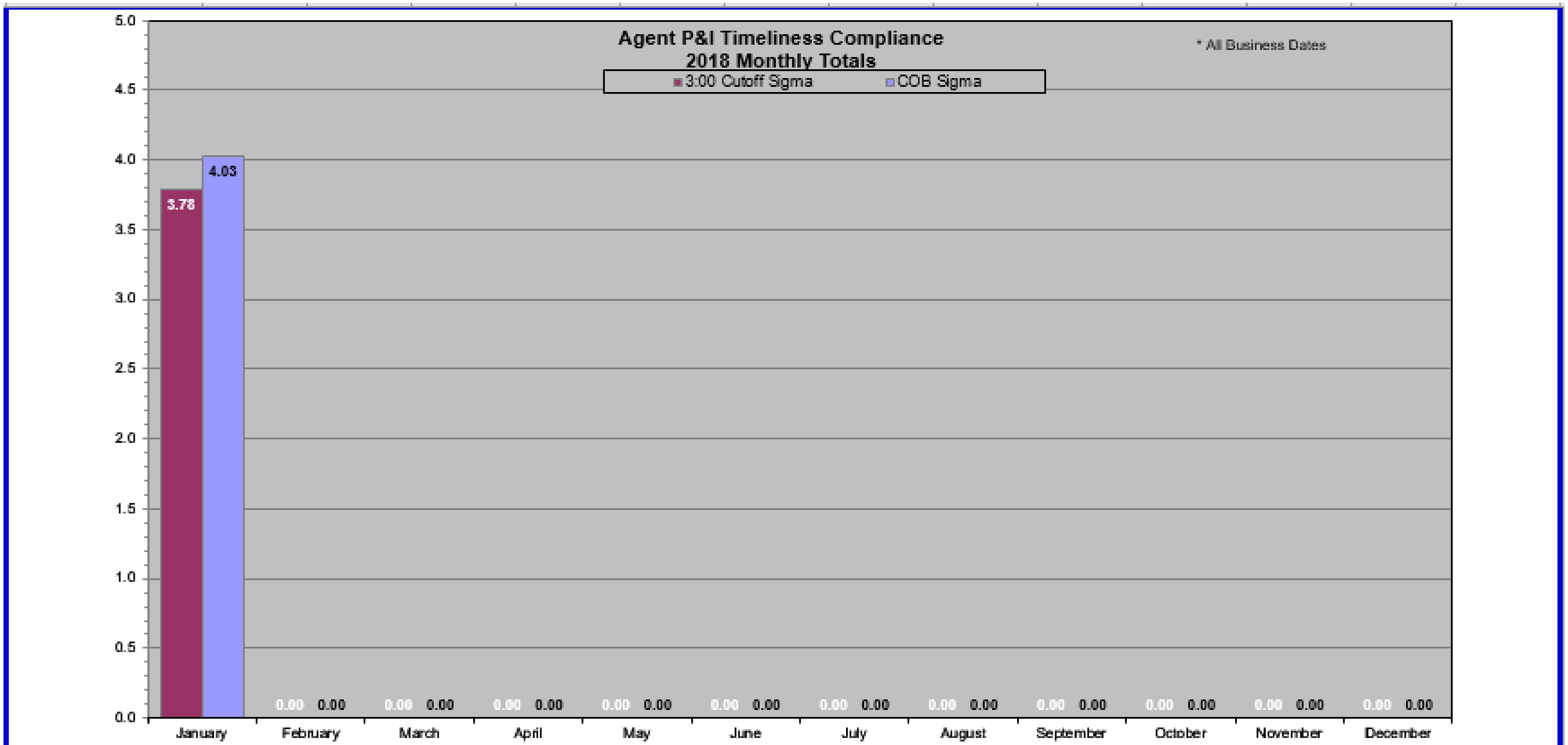
This report highlights the January 2020 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 January 2020 was 3.78σ 98.88%. 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 January 2020 was 4.02 σ 99.42%. This month's performance is above the target of 3.83σ (99.00%).

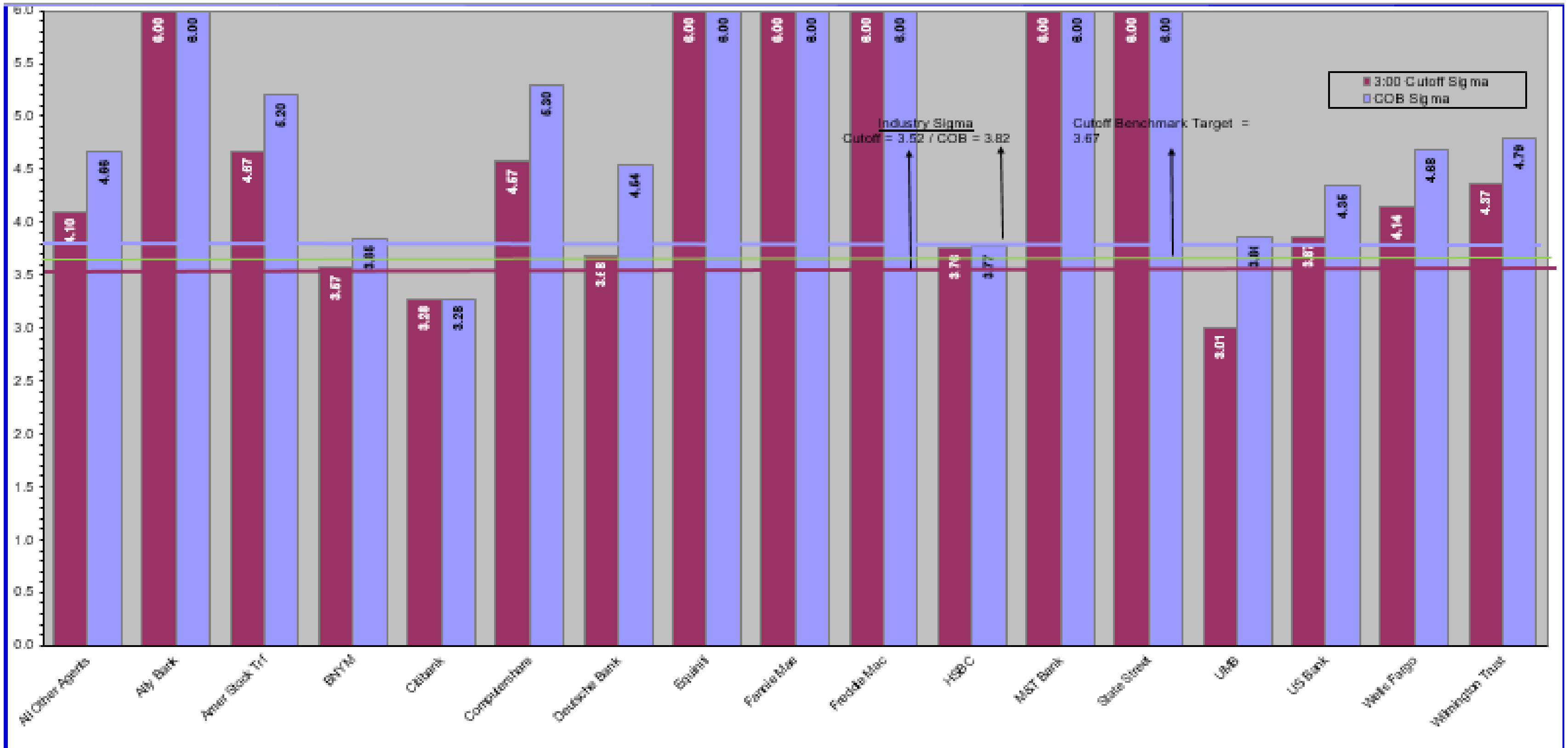
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



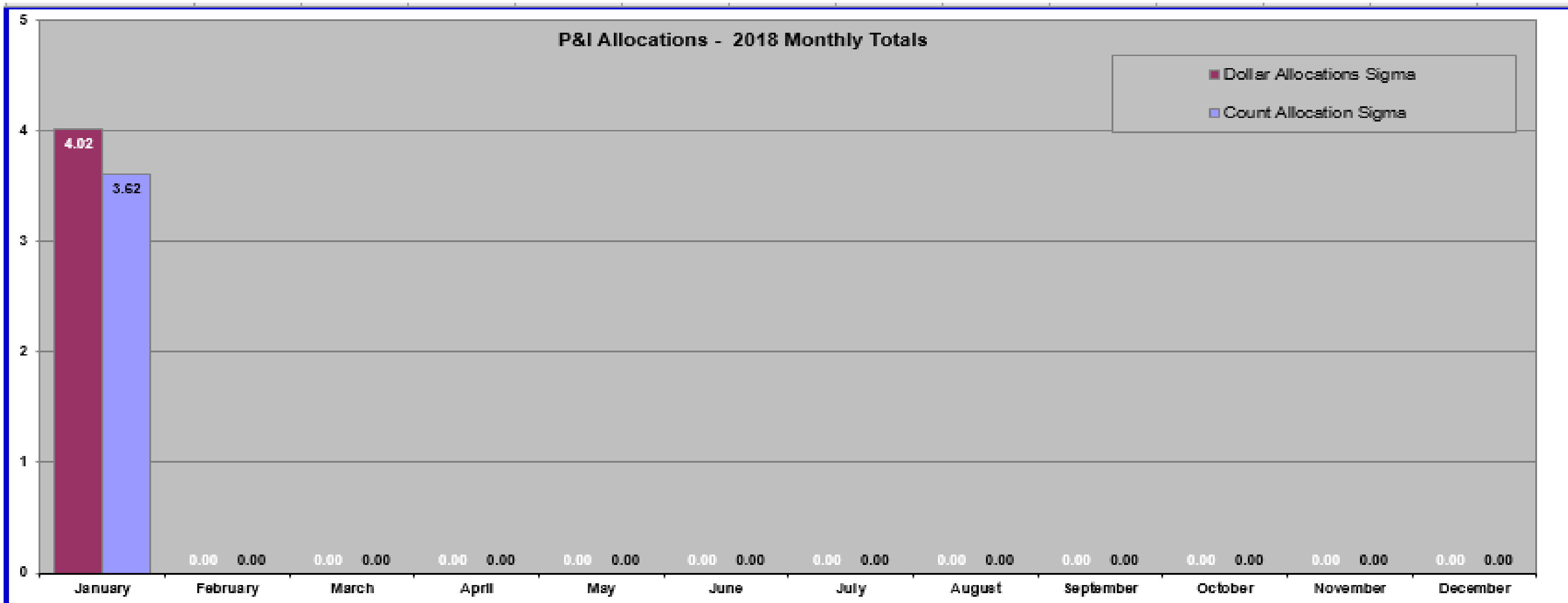
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	98.88%												98.88%
Cutoff Sigma	3.78												3.78
Percent by COB	99.43%												99.43%
COB Sigma	4.03												4.03

P&I Timeliness Compliance – Agent Performance



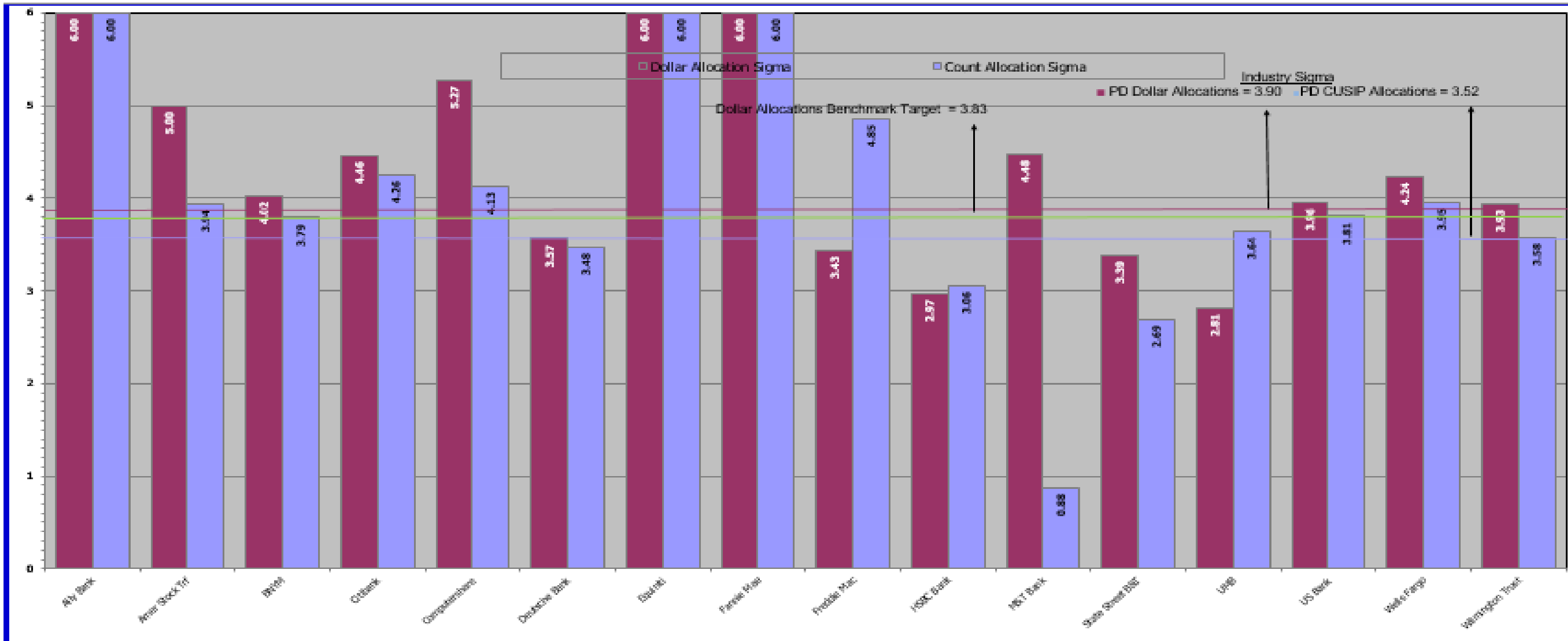
	All Other Agents	Ally Bank	Amer Stock	BNYM	Citibank	Computershare	Deutsche Bank	Equiniti	Fannie Mae	Freddie Mac	HSBC	M&T Bank	State Street	US Bank	Wells Fargo	Wilmington Trust
% of Total Allocations	14.97%	0.15%	2.42%	27.04%	6.44%	11.14%	6.70%	3.14%	0.14%	1.08%	0.68%	0.00%	0.85%	13.03%	8.77%	3.26%
Percent by 3:00 Cut-off	99.54%	100.00%	99.92%	98.09%	96.22%	99.89%	98.55%	100.00%	100.00%	100.00%	98.81%	100.00%	100.00%	99.11%	99.59%	99.80%
Cutoff Sigma	4.10	6.00	4.67	3.57	3.28	4.57	3.68	6.00	6.00	6.00	3.76	6.00	6.00	3.87	4.14	4.37
Variance from Industry Cutoff	0.32	2.22	0.89	-0.21	-0.51	0.79	-0.10	2.22	2.22	2.22	-0.02	2.22	2.22	0.09	0.36	0.59
Percent by COB	99.92%	100.00%	99.99%	99.05%	96.23%	99.99%	99.88%	100.00%	100.00%	100.00%	98.83%	100.00%	100.00%	99.78%	99.93%	99.95%
COB Sigma	4.66	6.00	5.20	3.85	3.28	5.30	4.54	6.00	6.00	6.00	3.77	6.00	6.00	4.35	4.68	4.79

P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Total Expected Allocations (Billions)	$337.341												$337.341
Allocation $ Percent	99.42%												99.42%
Allocation $ Sigma	4.02												4.02
Unallocated Impact (Billions $)	$1.952												$1.952
Total CUSIP Expected	274,574												274,574
CUSIP Allocations %	98.28%												98.28%
CUSIP Allocations Sigma	3.62												3.62
Unallocated Impact (Count)	4,724												4,724

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	$55.764	$0.503	$8.345	$88.205	$20.908	$38.214	$21.898	$10.762	$0.489	$3.702	$0.406	$0.026	$2.879	$44.019	$29.837	$10.891
	16.53%	0.15%	2.47%	26.15%	6.20%	11.33%	6.49%	3.19%	0.14%	1.10%	0.12%	0.01%	0.85%	13.05%	8.84%	3.23%
Allocation $ Percent	99.59%	100.00%	99.98%	99.41%	99.85%	99.99%	98.06%	100.00%	100.00%	97.33%	92.91%	99.86%	97.06%	99.30%	99.69%	99.25%
Allocation $ Sigma	4.14	6.00	5.00	4.02	4.46	5.27	3.57	6.00	6.00	3.43	2.97	4.48	3.39	3.96	4.24	3.93
Variance from Industry $ Sigma	0.12	1.98	0.98	-0.01	0.44	1.24	-0.46	1.98	1.98	-0.59	-1.06	0.46	-0.64	-0.07	0.21	-0.09
CUSIP Allocations %	96.04%	100.00%	99.27%	98.90%	99.71%	99.58%	97.60%	100.00%	100.00%	99.96%	94.04%	26.67%	88.20%	98.95%	99.29%	98.12%
CUSIP Allocations Sigma	3.26	6.00	3.94	3.79	4.26	4.13	3.48	6.00	6.00	4.85	3.06	0.88	2.69	3.81	3.95	3.58
Variance from Industry CUSIP Sigma	-0.36	2.38	0.33	0.18	0.64	0.52	-0.14	2.38	2.38	1.24	-0.56	-2.74	-0.93	0.19	0.34	-0.04