DTCC
ADVANCING FINANCIAL MARKETS. TOGETHER.™

ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

July 2021

Executive Summary

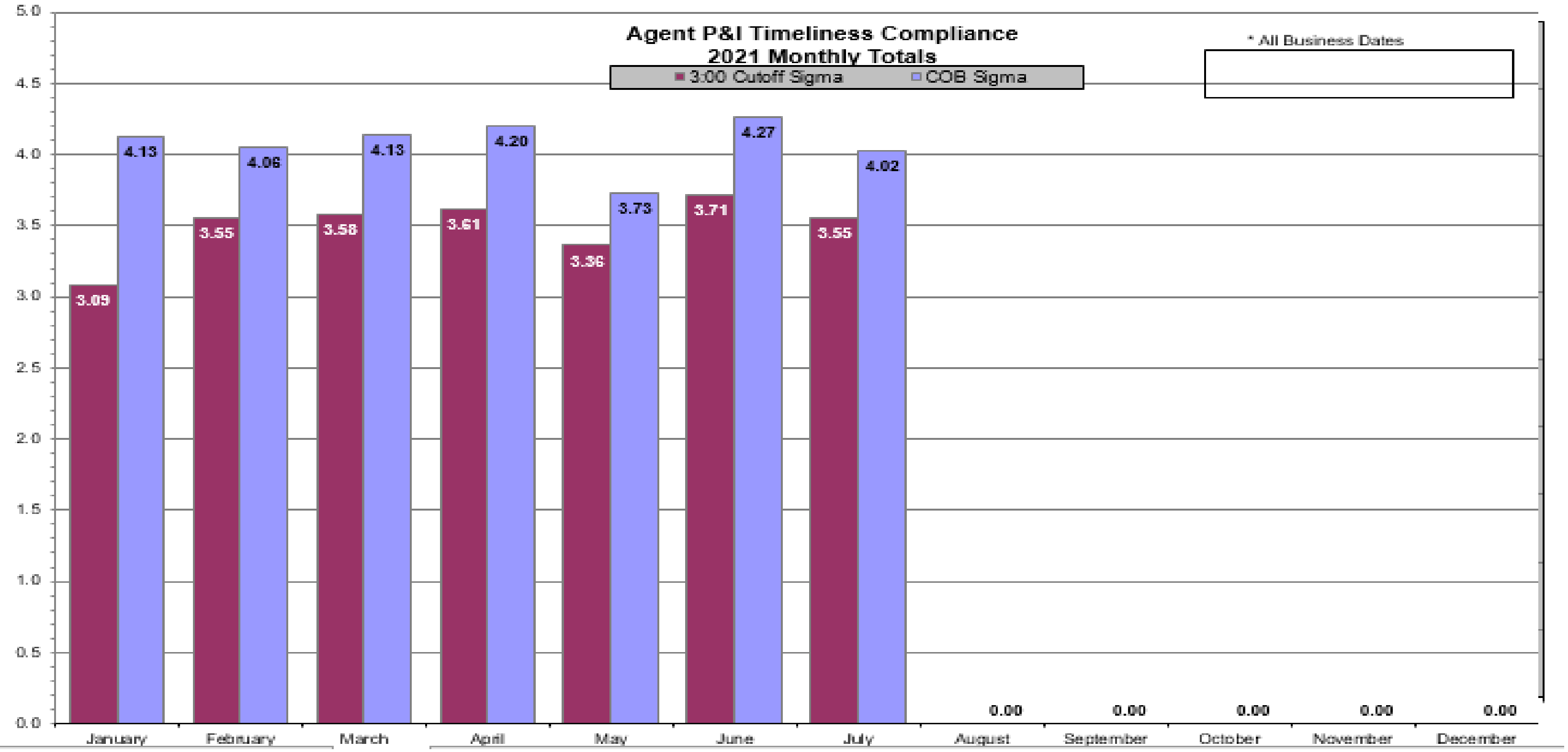
This report highlights the (MONTH) (YEAR) performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 2021 was 3.55σ 97.99%. 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 July 2021 was 3.92σ 99.22%. This month's performance is above the target of 3.83σ (99.00%).

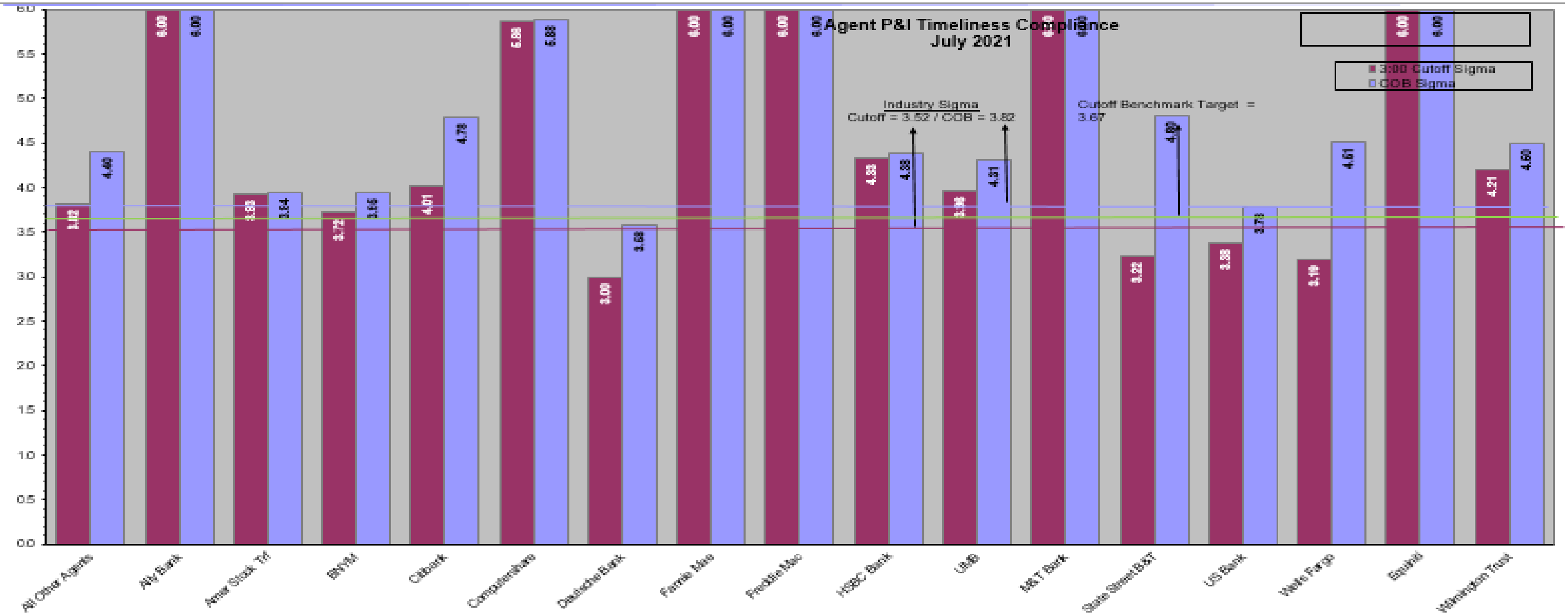
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



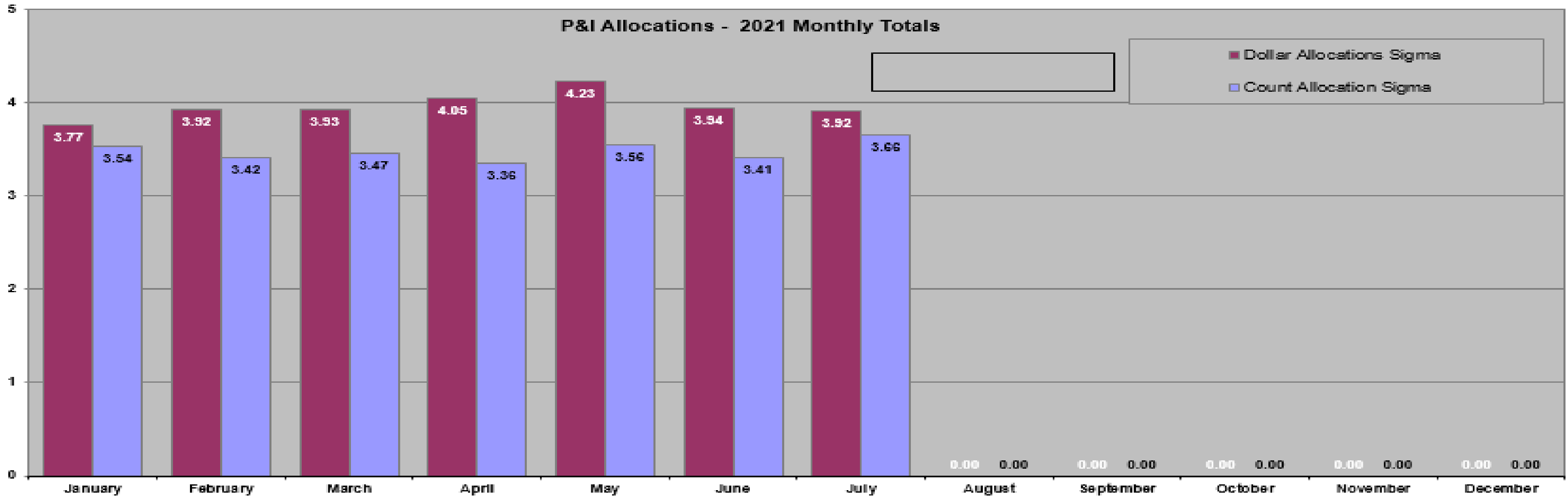
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	94.37%	98.00%	98.10%	98.28%	96.87%	98.65%	97.99%						97.58%
Cutoff Sigma	3.09	3.55	3.58	3.61	3.36	3.71	3.55						3.47
Percent by COB	99.57%	99.47%	99.58%	99.65%	98.71%	99.72%	99.42%						99.46%
COB Sigma	4.13	4.06	4.13	4.20	3.73	4.27	4.02						4.05

P&I Timeliness Compliance – Agent Performance



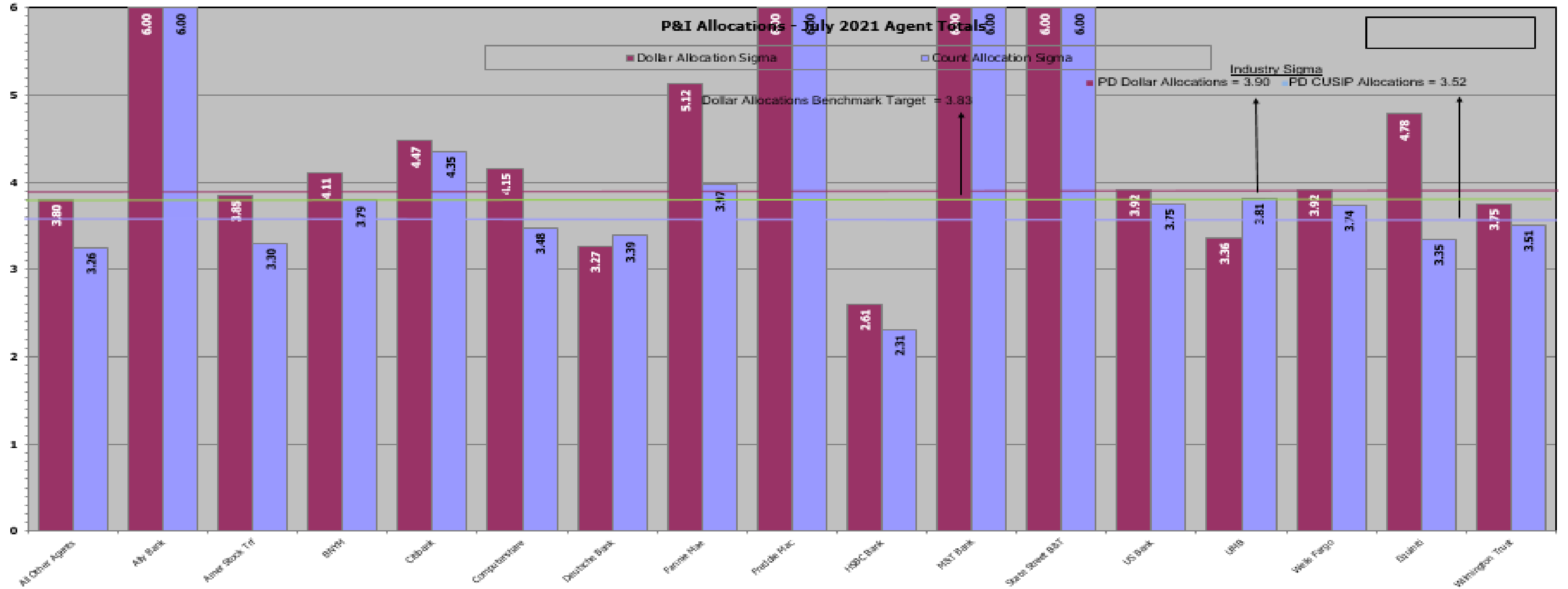
	All Other Agents	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computer share	Deutsche Bank	Fannie Mae	Freddie Mac	HSBC Bank	M&T Bank	State Street	US Bank	Wells Fargo	Equiniti	Wilmingto n Trust
% of Total Allocations	9.03%	0.20%	1.48%	29.80%	5.94%	7.42%	4.63%	0.10%	1.00%	0.44%	0.00%	1.35%	20.67%	10.17%	2.69%	4.63%
Percent by 3:00 Cut-off	98.98%	100.00%	99.24%	98.66%	99.39%	100.00%	93.32%	100.00%	100.00%	99.77%	100.00%	95.76%	96.98%	95.45%	100.00%	99.66%
Cutoff Sigma	3.82	6.00	3.93	3.72	4.01	5.86	3.00	6.00	6.00	4.33	6.00	3.22	3.38	3.19	6.00	4.21
Variance from Industry Cutoff	0.27	2.45	0.38	0.16	0.46	2.31	-0.55	2.45	2.45	0.78	2.45	-0.33	-0.17	-0.36	2.45	0.66
Percent by COB	99.81%	100.00%	99.26%	99.29%	99.95%	100.00%	98.11%	100.00%	100.00%	99.80%	100.00%	99.95%	98.88%	99.87%	100.00%	99.86%
COB Sigma	4.40	6.00	3.94	3.95	4.78	5.88	3.58	6.00	6.00	4.38	6.00	4.80	3.78	4.51	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						$2518.507
Allocation $ Percent	98.83%	99.23%	99.24%	99.46%	99.68%	99.27%	99.22%						99.28%
Allocation $ Sigma	3.77	3.92	3.93	4.05	4.23	3.94	3.92						3.95
Unallocated Impact (Billions $)	$3.617	$2.333	$3.363	$1.984	$1.015	$3.168	$2.647						$18.128
Total CUSIP Expected	269,458	368,833	312,411	268,210	265,742	358,574	278,861						2,122,089
CUSIP Allocations %	97.93%	97.26%	97.53%	96.83%	98.01%	97.20%	98.45%						97.57%
CUSIP Allocations Sigma	3.54	3.42	3.47	3.36	3.56	3.41	3.66						3.47
Unallocated Impact (Count)	5,576	10,090	7,707	8,506	5,288	10,033	4,328						51,528

P&I Allocations – Agent Performance



AGENT	All Other Agents	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computer share	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	$34.583	$0.711	$5.159	$101.890	$20.185	$25.847	$15.257	$0.335	$3.252	$0.218	$0.010	$3.994	$66.476	$34.534	$9.430	$15.724
	10.21%	0.21%	1.52%	30.09%	5.96%	7.63%	4.51%	0.10%	0.96%	0.06%	0.00%	1.18%	19.63%	10.20%	2.78%	4.64%
Allocation $ Percent	98.94%	100.00%	99.05%	99.54%	99.85%	99.60%	96.15%	99.99%	100.00%	86.56%	100.00%	100.00%	99.22%	99.22%	99.95%	98.78%
Allocation $ Sigma	3.80	6.00	3.85	4.11	4.47	4.15	3.27	5.12	6.00	2.61	6.00	6.00	3.92	3.92	4.78	3.75
Variance from Industry $ Sigma	-0.11	2.08	-0.07	0.19	0.56	0.24	-0.65	1.20	2.08	-1.31	2.08	2.08	0.00	0.00	0.86	-0.17
CUSIP Allocations %	96.05%	100.00%	96.39%	98.90%	99.78%	97.63%	97.04%	99.33%	100.00%	79.07%	100.00%	100.00%	98.79%	98.73%	96.77%	97.79%
CUSIP Allocations Sigma	3.26	6.00	3.30	3.79	4.35	3.48	3.39	3.97	6.00	2.31	6.00	6.00	3.75	3.74	3.35	3.51
Variance from Industry CUSIP Sigma	-0.33	2.41	-0.29	0.20	0.76	-0.11	-0.20	0.38	2.41	-1.28	2.41	2.41	0.16	0.15	-0.24	-0.08