ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

November 2020

Executive Summary

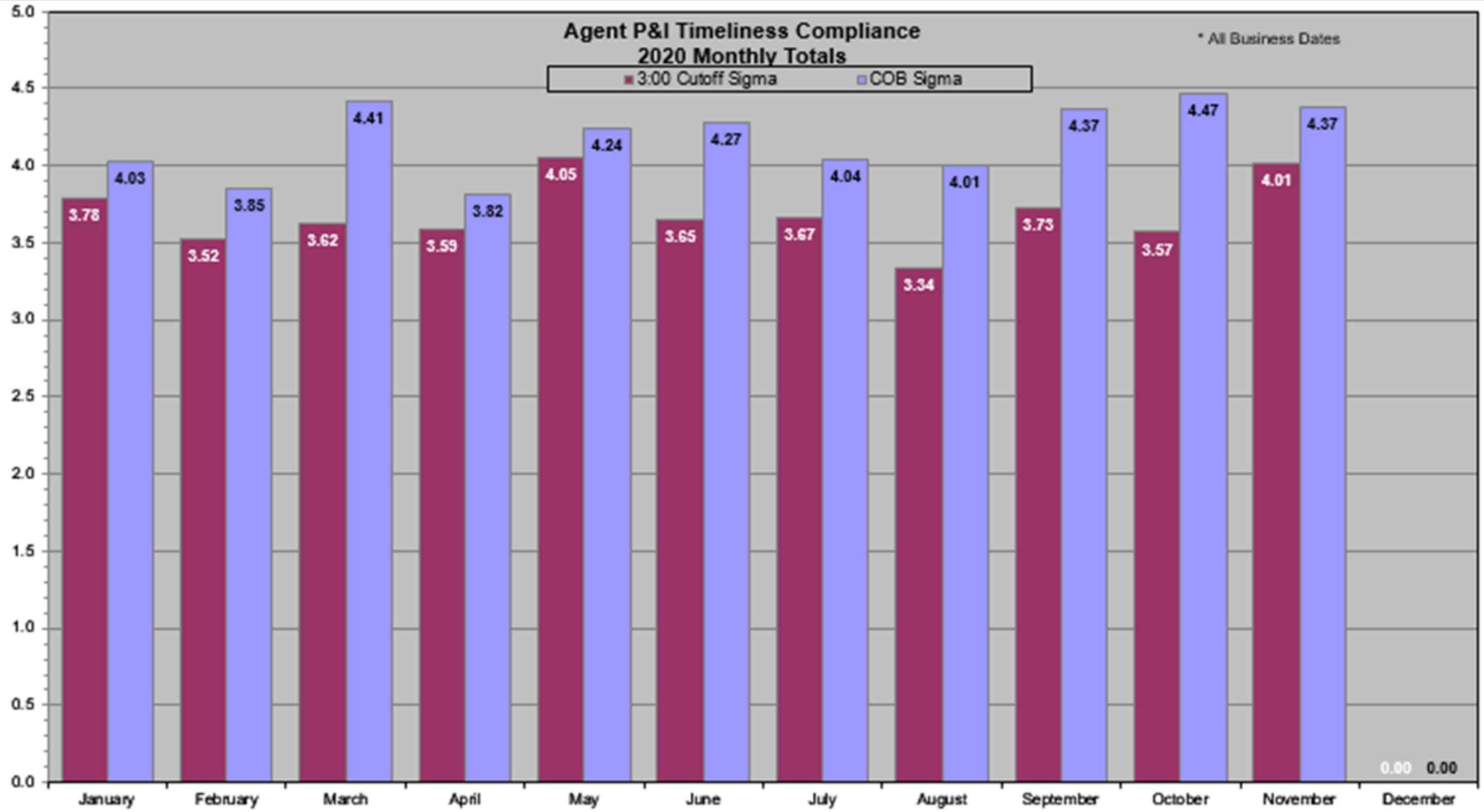
This report highlights the November 2020 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 November 2020 was 4.01σ 99.40%. 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 November 2020 was 4.17σ 99.62%.This month's performance is above the target of 3.83σ (99.00%).

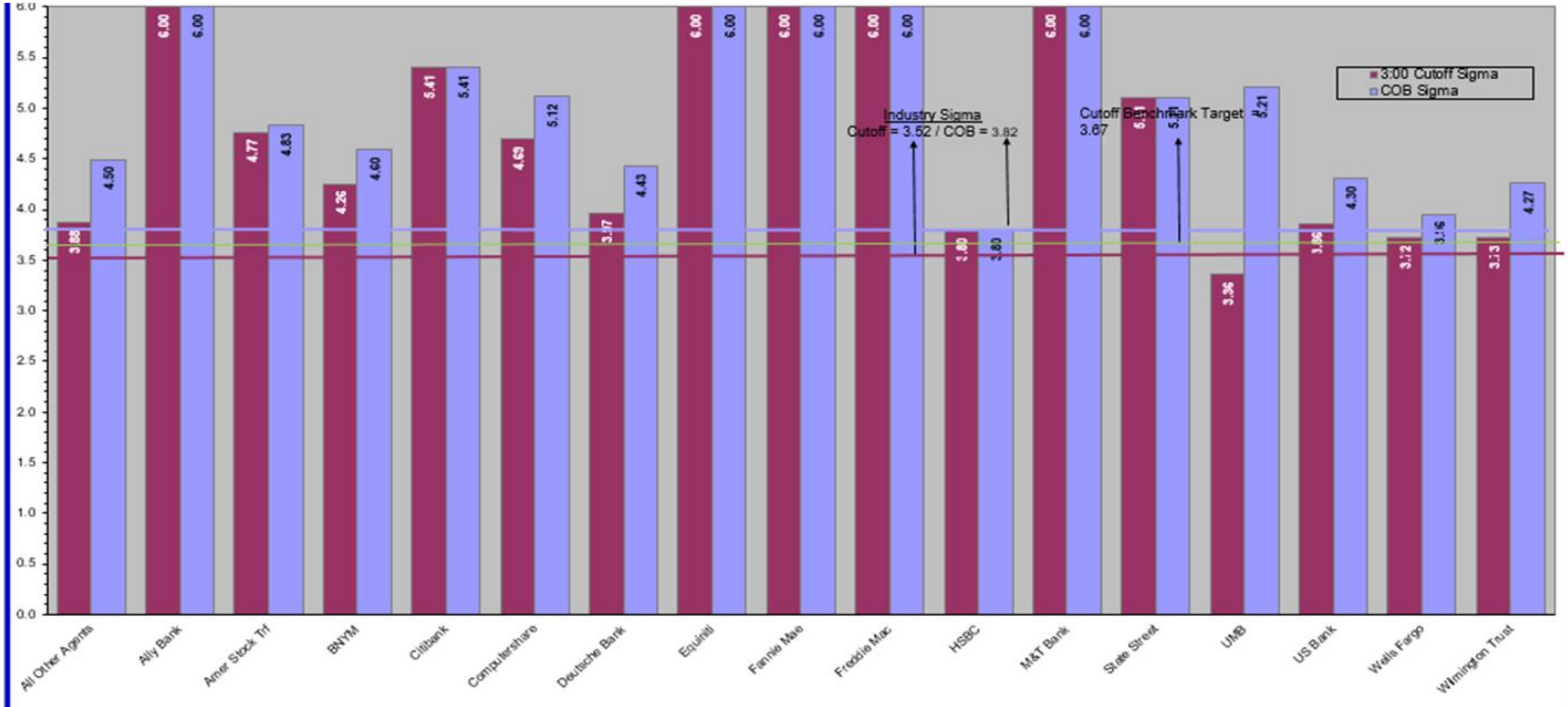
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



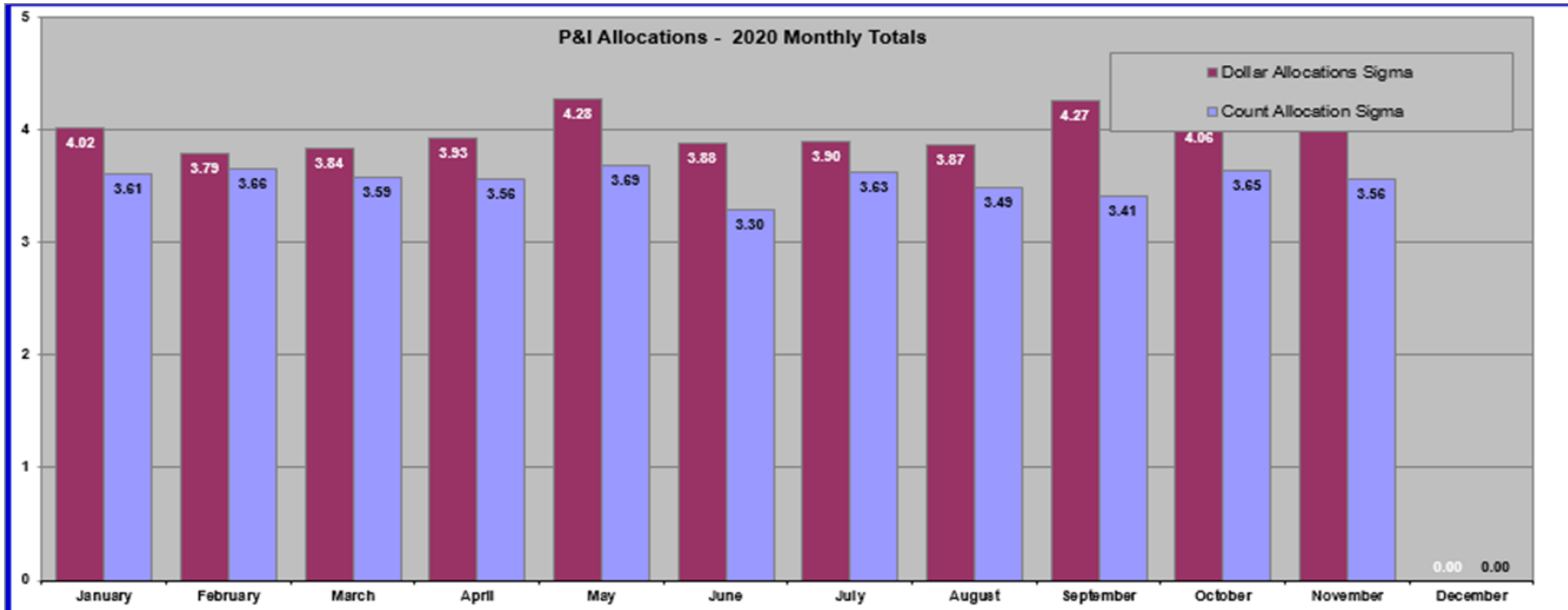
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	98.88%	97.83%	98.32%	98.15%	99.46%	98.43%	98.50%	96.72%	98.71%	98.07%	99.40%		98.44%
Cutoff Sigma	3.78	3.52	3.62	3.59	4.05	3.65	3.67	3.34	3.73	3.57	4.01		3.65
Percent by COB	99.43%	99.07%	99.82%	98.98%	99.69%	99.72%	99.45%	99.39%	99.79%	99.85%	99.80%		99.57%
COB Sigma	4.03	3.85	4.41	3.82	4.24	4.27	4.04	4.01	4.37	4.47	4.37		4.13

P&I Timeliness Compliance – Agent Performance



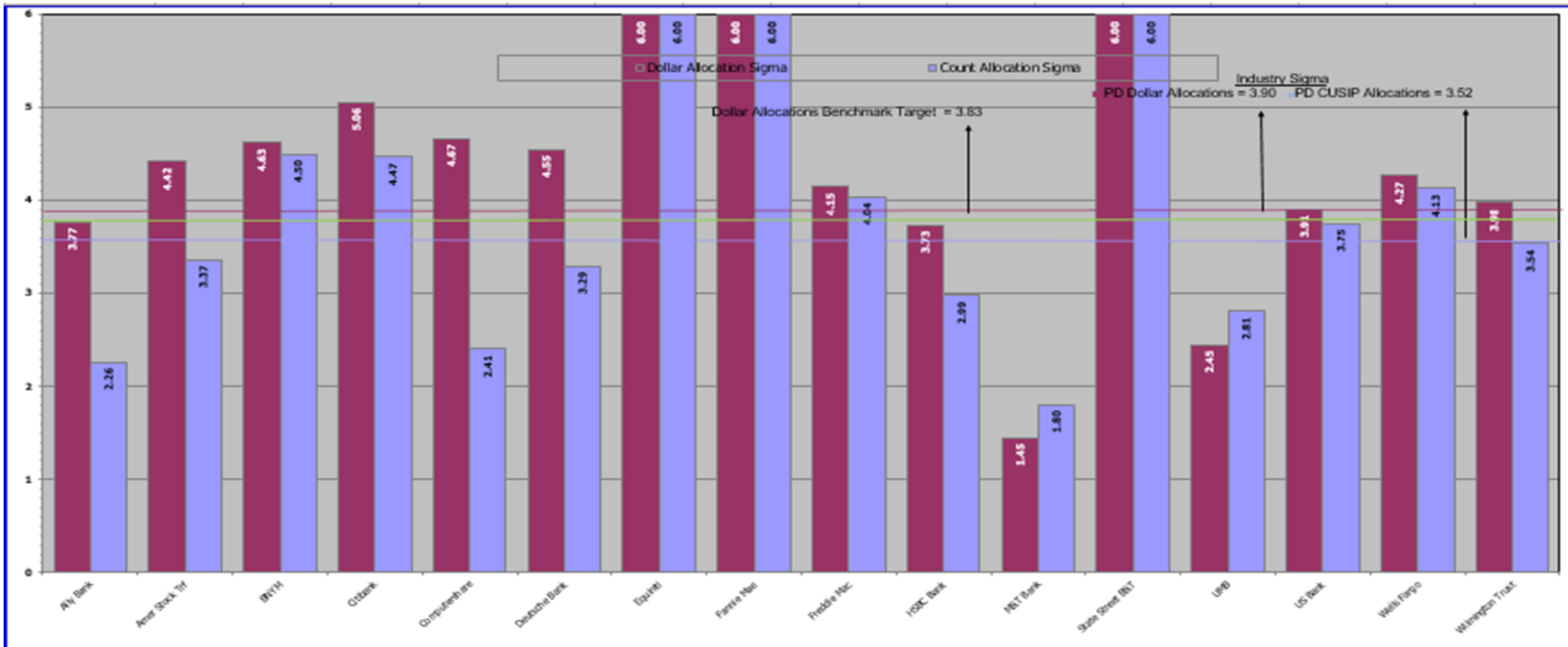
	All Other Agents	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computer share	Deutsche Bank	Equiniti	Fannie Mae	Freddie Mac	HSBC	M&T Bank	State Street	US Bank	Wells Fargo	Wilmington Trust
% of Total Allocations	10.49%	0.15%	1.02%	33.85%	7.07%	6.61%	5.10%	2.39%	0.09%	0.94%	0.64%	0.00%	0.38%	15.12%	13.00%	2.76%
Percent by 3:00 Cut-off	99.13%	100.00%	99.95%	99.71%	100.00%	99.93%	99.32%	100.00%	100.00%	100.00%	98.92%	0.00%	99.98%	99.09%	98.67%	98.70%
Cutoff Sigma	3.88	6.00	4.77	4.26	5.41	4.69	3.97	6.00	6.00	6.00	3.80	6.00	5.11	3.86	3.72	3.73
Variance from Industry Cutoff	-0.14	1.99	0.75	0.24	1.39	0.68	-0.04	1.99	1.99	1.99	-0.22	1.99	1.09	-0.15	-0.30	-0.29
Percent by COB	99.86%	100.00%	99.96%	99.90%	100.00%	99.99%	99.83%	100.00%	100.00%	100.00%	98.93%	100.00%	99.98%	99.75%	99.30%	99.72%
COB Sigma	4.50	6.00	4.83	4.60	5.41	5.12	4.43	6.00	6.00	6.00	3.80	6.00	5.11	4.30	3.96	4.27

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	$334.950	$363.525	$299.891		$3581.005
Allocation $ Percent	99.42%	98.90%	99.04%	99.24%	99.73%	99.14%	99.18%	99.12%	99.72%	99.48%	99.62%		99.32%
Allocation $ Sigma	4.02	3.79	3.84	3.93	4.28	3.88	3.90	3.87	4.27	4.06	4.17		3.97
Unallocated Impact (Billions $)	$1.958	$3.170	$3.902	$2.031	$0.786	$3.186	$2.721	$2.552	$0.944	$1.877	$1.132		$24.258
Total CUSIP Expected	274,559	364,811	307,013	265,310	264,778	353,481	278,978	369,524	306,835	266,429	266,552		3,318,270
CUSIP Allocations %	98.28%	98.47%	98.16%	98.04%	98.56%	96.41%	98.36%	97.67%	97.19%	98.42%	98.04%		97.92%
CUSIP Allocations Sigma	3.61	3.66	3.59	3.56	3.69	3.30	3.63	3.49	3.41	3.65	3.56		3.54
Unallocated Impact (Count)	4,736	5,586	5,651	5,193	3,807	12,701	4,573	8,606	8,631	4,209	5,237		68,930

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	$44.028	$0.650	$4.278	$84.487	$18.440	$27.560	$15.816	$9.980	$0.393	$3.747	$1.184	$0.012	$1.569	$41.457	$34.241	$11.340
	14.68%	0.22%	1.43%	28.18%	6.15%	9.19%	5.27%	3.33%	0.13%	1.25%	0.39%	0.00%	0.52%	13.83%	11.42%	3.78%
Allocation $ Percent	99.31%	98.85%	99.82%	99.91%	99.98%	99.92%	99.88%	100.00%	100.00%	99.60%	98.72%	48.05%	100.00%	99.19%	99.72%	99.35%
Allocation $ Sigma	3.96	3.77	4.42	4.63	5.06	4.67	4.55	6.00	6.00	4.15	3.73	1.45	6.00	3.91	4.27	3.98
Variance from Industry $ Sigma	-0.22	-0.41	0.24	0.45	0.88	0.48	0.36	1.82	1.82	-0.04	-0.45	-2.73	1.82	-0.28	0.08	-0.20
CUSIP Allocations %	95.89%	77.78%	96.90%	99.86%	99.85%	81.76%	96.36%	100.00%	100.00%	99.45%	93.15%	61.90%	100.00%	98.78%	99.57%	97.95%
CUSIP Allocations Sigma	3.24	2.26	3.37	4.50	4.47	2.41	3.29	6.00	6.00	4.04	2.99	1.80	6.00	3.75	4.13	3.54
Variance from Industry CUSIP Sigma	-0.30	-1.27	-0.17	0.96	0.94	-1.13	-0.24	2.46	2.46	0.50	-0.55	-1.73	2.46	0.21	0.59	0.01