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FINAL

Asset Services Sigma- Agent Performance Report

September 2020 Data

Executive Summary

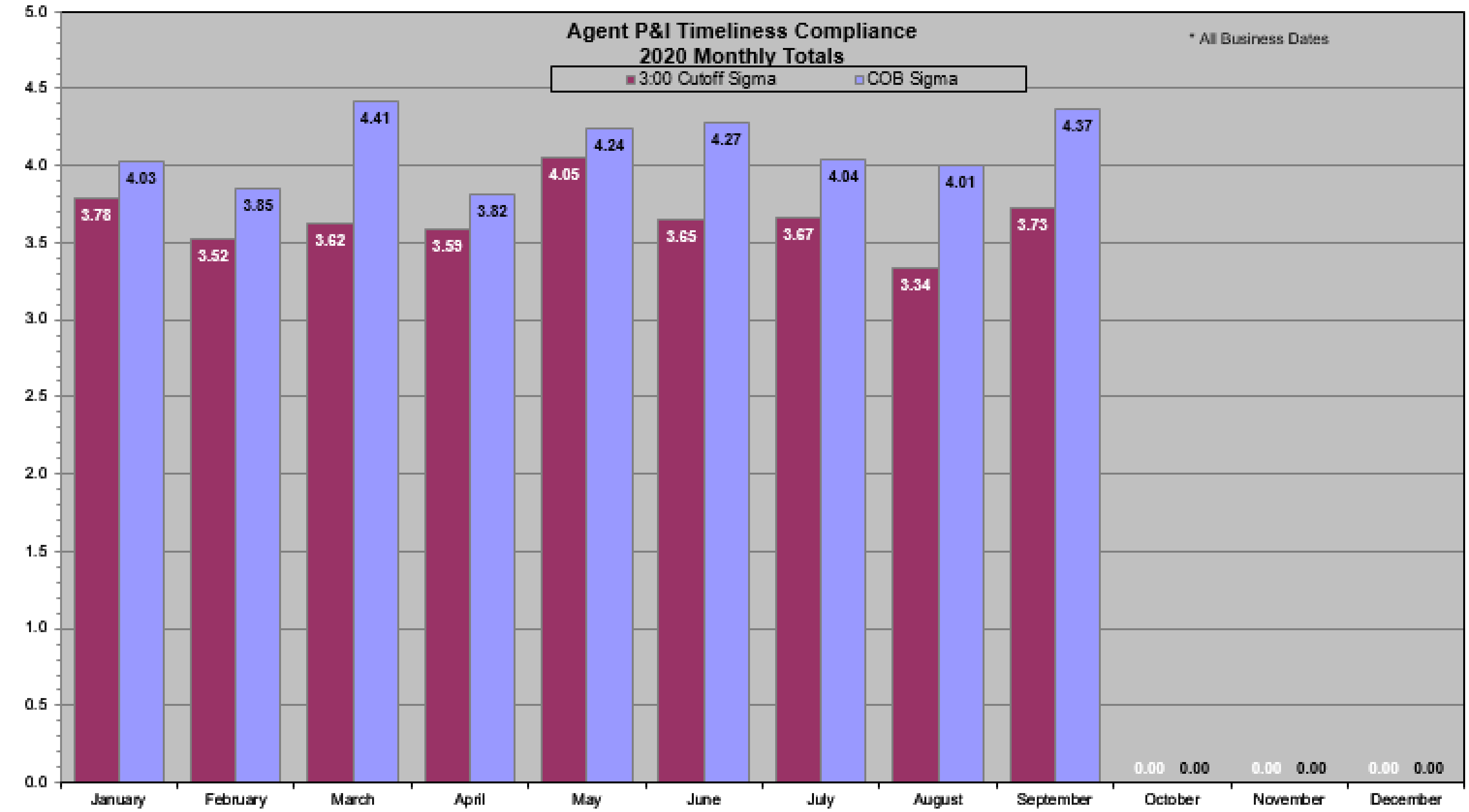
This report highlights the July 2020 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 September 2020 was 3.73σ 98.71%. 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 September 2020 was 4.27σ 99.72%. This month's performance is above the target of 3.83σ (99.00%).

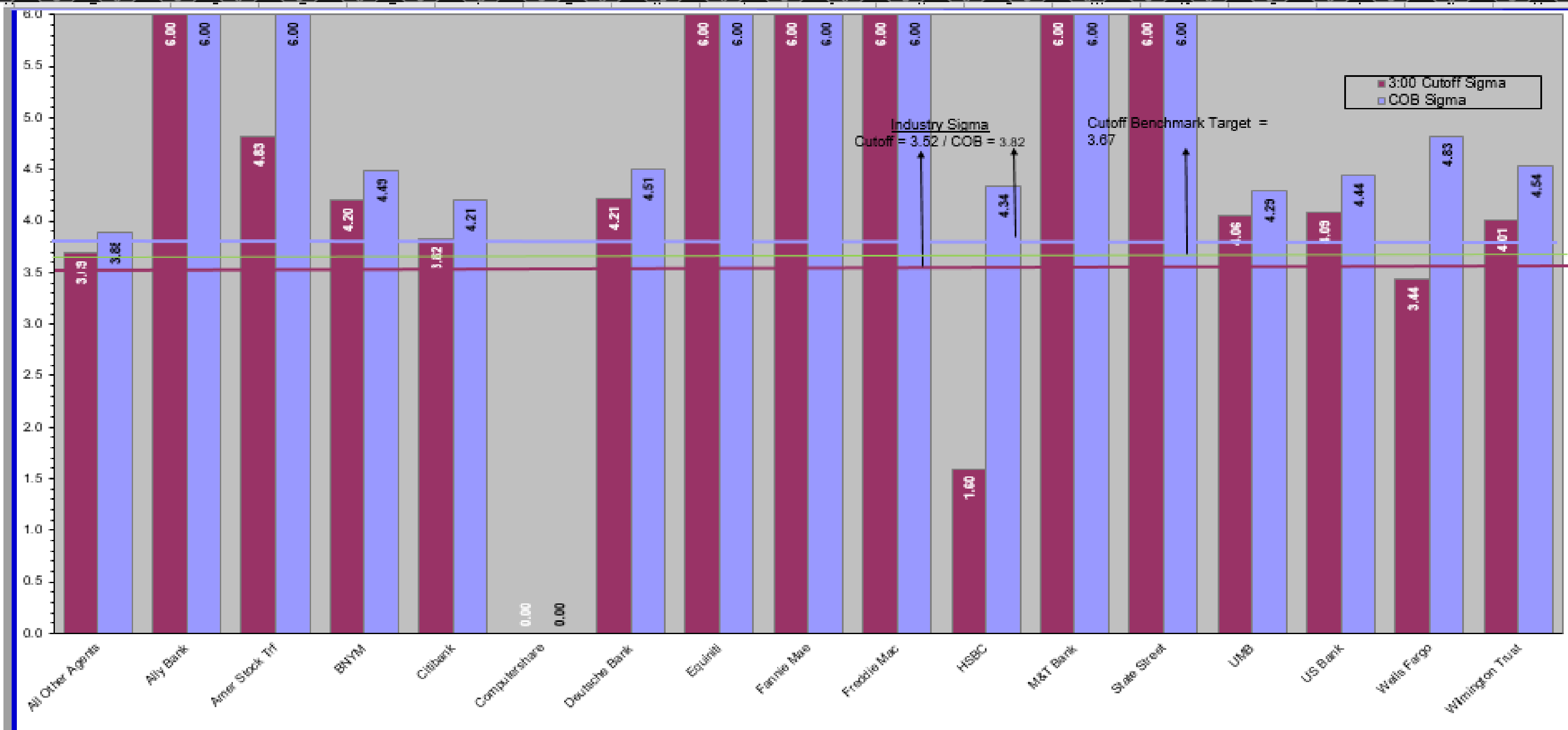
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



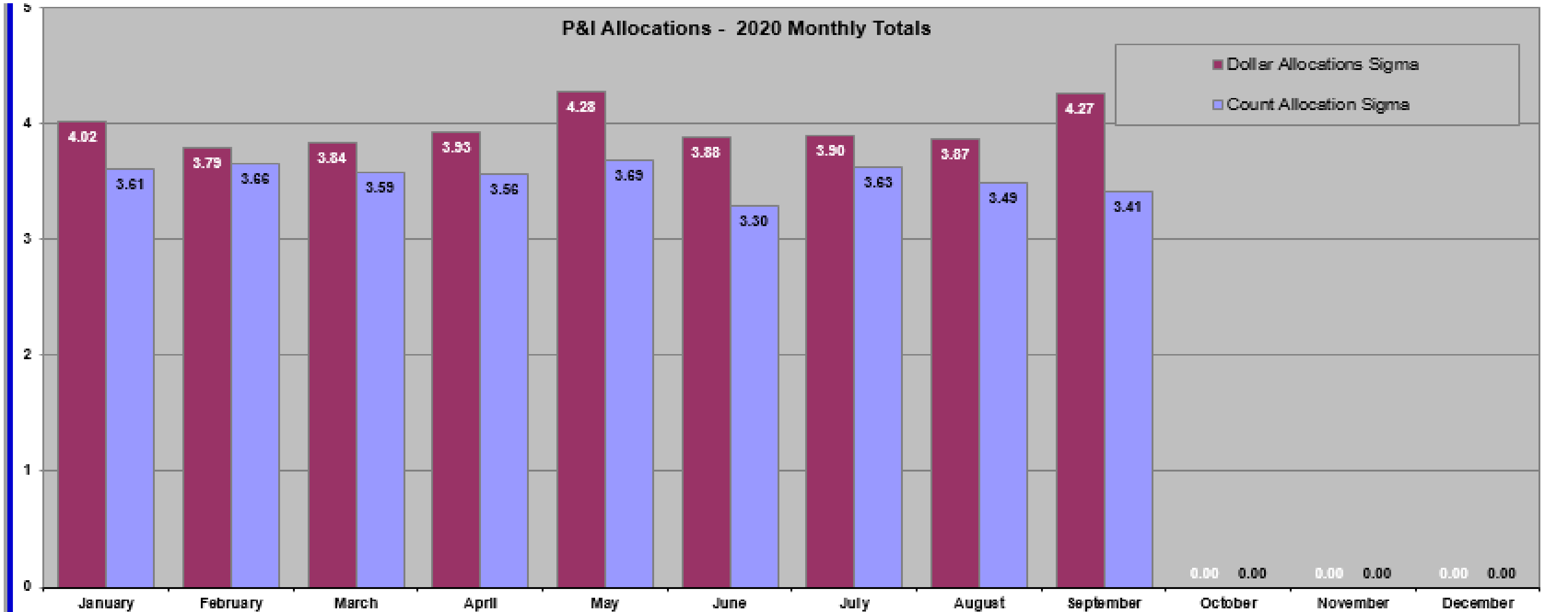
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	98.88%	97.83%	98.32%	98.15%	99.46%	98.43%	98.50%	96.72%	98.71%				98.35%
Cutoff Sigma	3.78	3.52	3.62	3.59	4.05	3.65	3.67	3.34	3.73				3.63
Percent by COB	99.43%	99.07%	99.82%	98.98%	99.69%	99.72%	99.45%	99.39%	99.79%				99.51%
COB Sigma	4.03	3.85	4.41	3.82	4.24	4.27	4.04	4.01	4.37				4.08

P&I Timeliness Compliance – Agent Performance



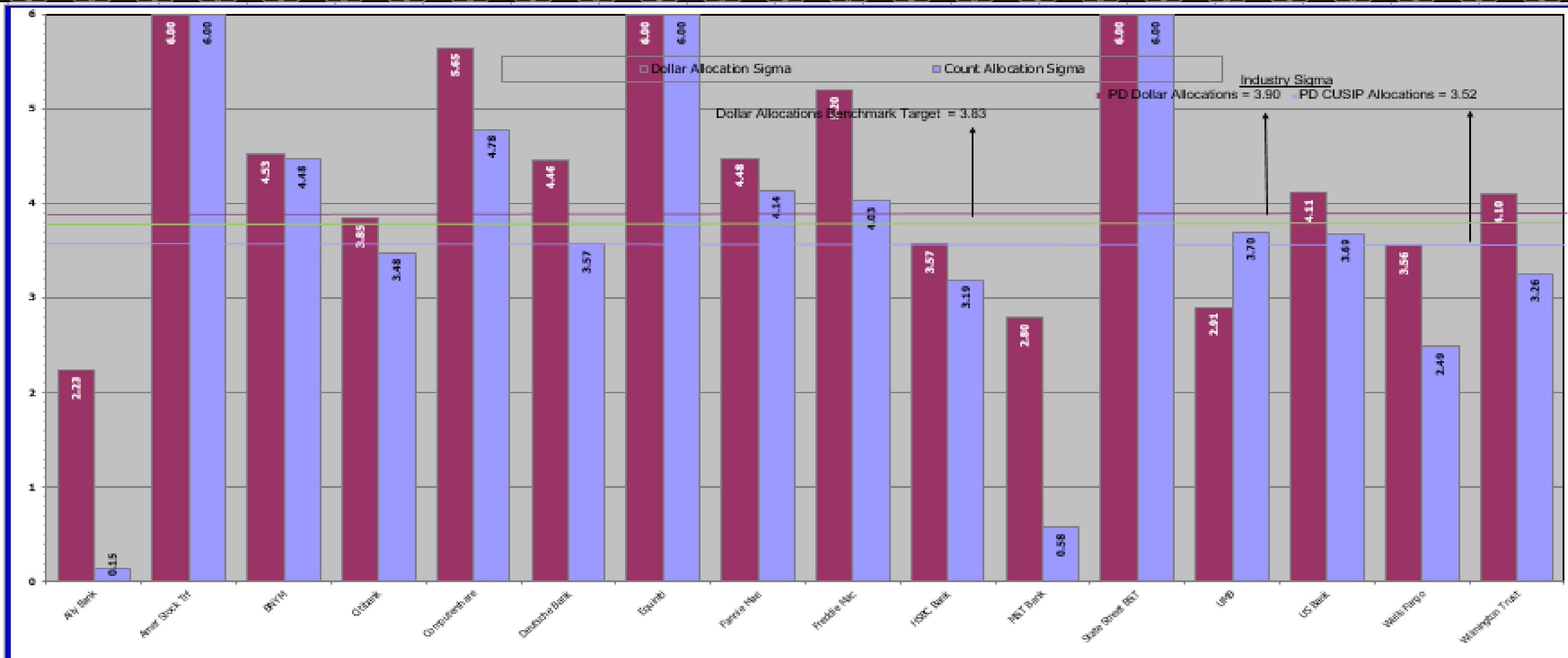
	All Other Agents	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computershare	Deutsche Bank	Equiniti	Fannie Mae	Freddie Mac	HSBC	M&T Bank	State Street	US Bank	Wells Fargo	Wilmington Trust
% of Total Allocations	13.47%	0.08%	1.43%	22.91%	5.19%	16.26%	5.63%	3.10%	0.10%	0.75%	1.28%	0.00%	2.25%	13.88%	10.43%	2.98%
Percent by 3:00 Cut-off	98.56%	100.00%	99.96%	99.66%	99.00%	100.00%	99.67%	100.00%	100.00%	100.00%	53.88%	0.00%	100.00%	99.52%	97.38%	99.39%
Cutoff Sigma	3.69	6.00	4.83	4.20	3.82	#NUM!	4.21	6.00	6.00	6.00	1.60	6.00	6.00	4.09	3.44	4.01
Variance from Industry Cutoff	-0.04	2.27	1.10	0.48	0.10	#NUM!	0.49	2.27	2.27	2.27	-2.13	2.27	2.27	0.36	-0.29	0.28
Percent by COB	99.14%	100.00%	100.00%	99.86%	99.66%	100.00%	99.87%	100.00%	100.00%	100.00%	99.77%	100.00%	100.00%	99.84%	99.96%	99.88%
COB Sigma	3.88	6.00	6.00	4.49	4.21	#NUM!	4.51	6.00	6.00	6.00	4.34	6.00	6.00	4.44	4.83	4.54

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				$2917.589
Allocation $ Percent	99.42%	98.90%	99.04%	99.24%	99.73%	99.14%	99.18%	99.12%	99.72%				99.27%
Allocation $ Sigma	4.02	3.79	3.84	3.93	4.28	3.88	3.90	3.87	4.27				3.94
Unallocated Impact (Billions $)	$1.958	$3.170	$3.902	$2.031	$0.786	$3.186	$2.721	$2.552	$0.944				$21.249
Total CUSIP Expected	274,559	364,811	307,013	265,310	264,778	353,481	278,978	369,524	306,835				2,785,289
CUSIP Allocations %	98.28%	98.47%	98.16%	98.04%	98.56%	96.41%	98.36%	97.67%	97.19%				97.86%
CUSIP Allocations Sigma	3.61	3.66	3.59	3.56	3.69	3.30	3.63	3.49	3.41				3.53
Unallocated Impact (Count)	4,736	5,586	5,651	5,193	3,807	12,701	4,573	8,606	8,631				59,484

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	$48.118	$0.337	$4.857	$77.400	$17.068	$54.854	$18.933	$10.524	$0.340	$2.531	$1.170	$0.018	$7.669	$46.253	$35.046	$9.855
	14.34%	0.10%	1.45%	23.06%	5.09%	16.34%	5.64%	3.14%	0.10%	0.75%	0.35%	0.01%	2.29%	13.78%	10.44%	2.94%
Allocation $ Percent	99.54%	76.87%	100.00%	99.88%	99.06%	100.00%	99.85%	100.00%	99.86%	99.99%	98.10%	90.30%	100.00%	99.55%	98.02%	99.53%
Allocation $ Sigma	4.10	2.23	6.00	4.53	3.85	5.65	4.46	6.00	4.48	5.20	3.57	2.80	6.00	4.11	3.56	4.10
Variance from Industry $ Sigma	0.01	-1.86	1.91	0.44	-0.24	1.56	0.37	1.91	0.39	1.11	-0.51	-1.29	1.91	0.02	-0.53	0.01
CUSIP Allocations %	93.20%	8.83%	100.00%	99.85%	97.61%	99.95%	98.09%	100.00%	99.59%	99.43%	95.45%	17.78%	100.00%	98.56%	83.91%	96.11%
CUSIP Allocations Sigma	2.99	0.15	6.00	4.48	3.48	4.78	3.57	6.00	4.14	4.03	3.19	0.58	6.00	3.69	2.49	3.26
Variance from Industry CUSIP Sigma	-0.12	-2.96	2.89	1.36	0.37	1.67	0.46	2.89	1.03	0.92	0.08	-2.53	2.89	0.58	-0.62	0.15