DTCC

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FINAL

Asset Services Sigma- Agent Performance Report

June 2018 Data

Executive Summary

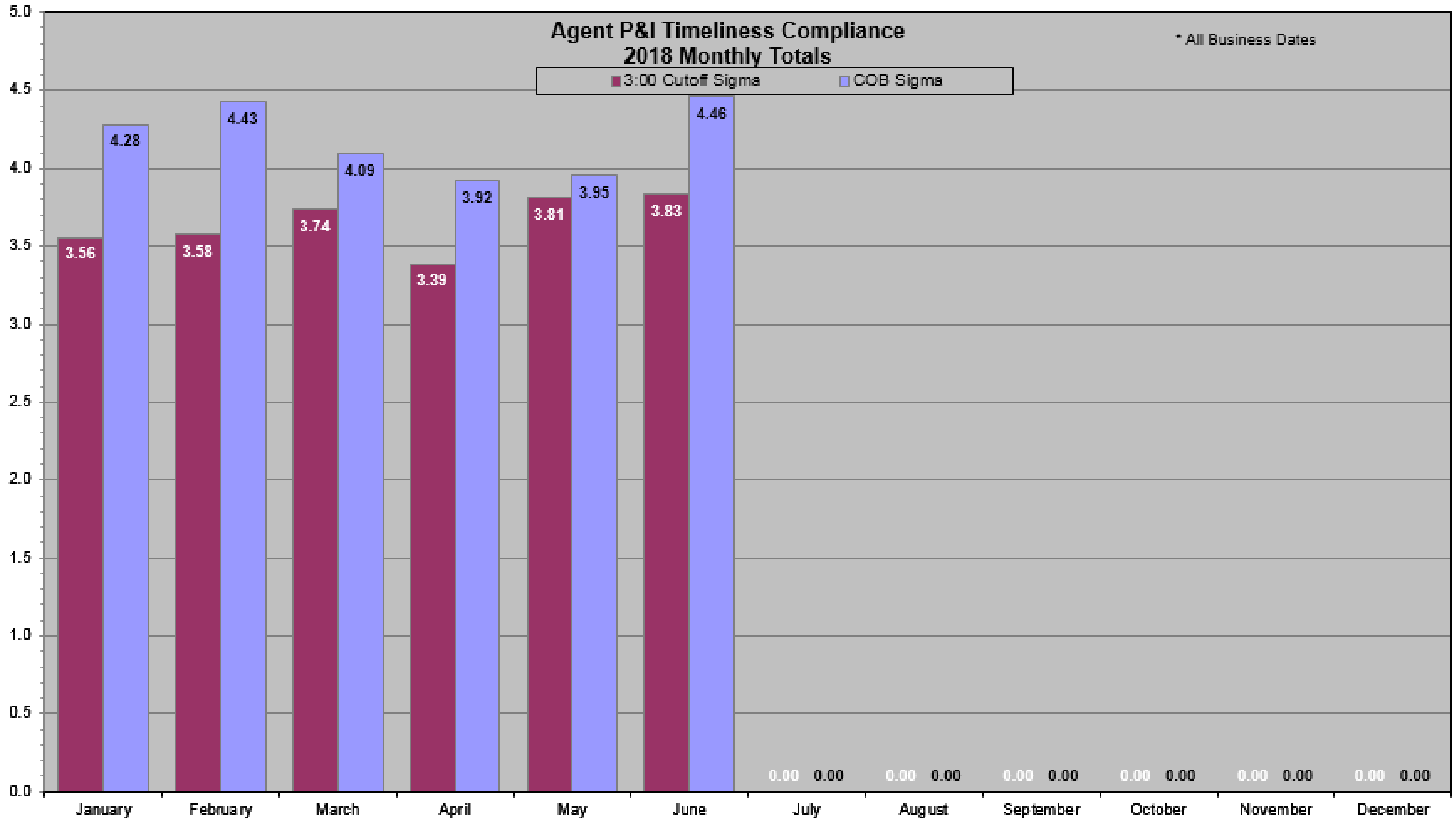
This report highlights the June 2018 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 June 2018 was 3.83σ (99.01%). 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 June 2018 was 4.46σ (99.85%). This month's performance is above the target of 3.83σ (99.00%).

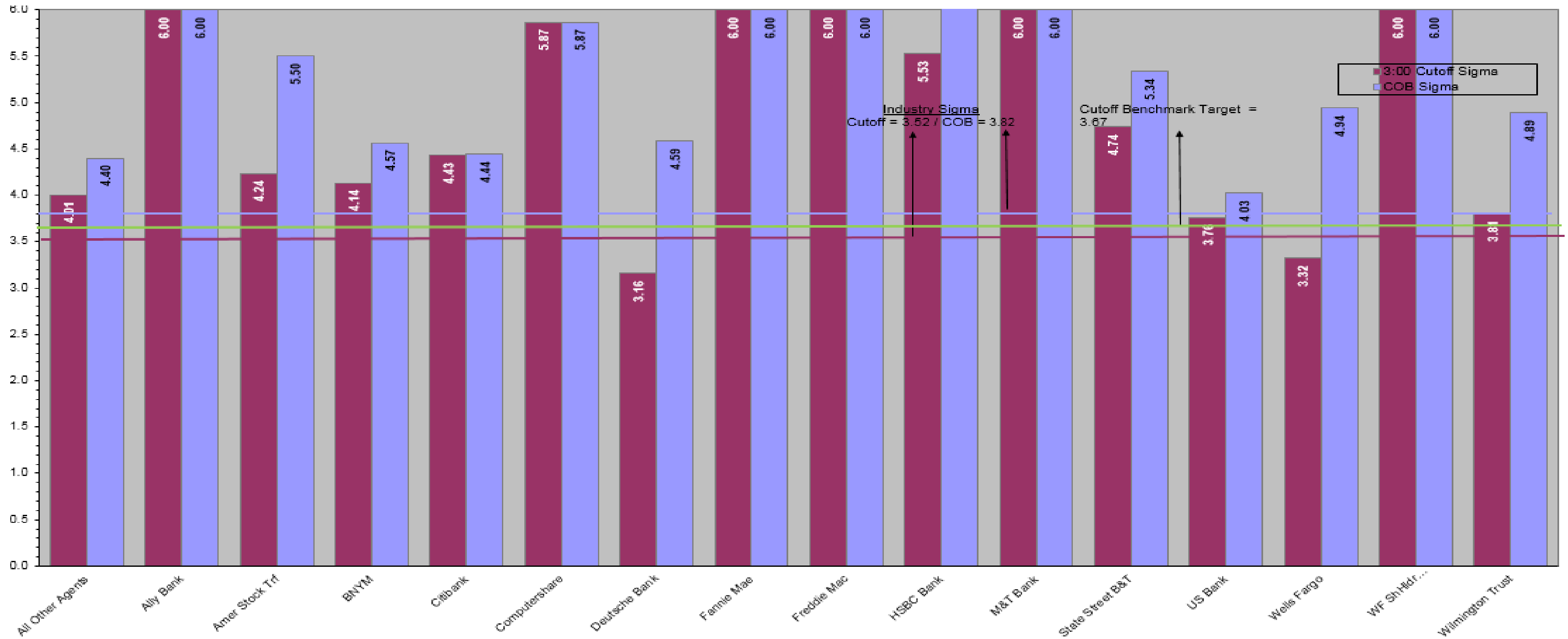
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	98.03%	98.12%	98.73%	97.05%	98.96%	99.01%							98.33%
Cutoff Sigma	3.56	3.58	3.74	3.39	3.81	3.83							3.63
Percent by COB	99.73%	99.83%	99.52%	99.23%	99.29%	99.85%							99.57%
COB Sigma	4.28	4.43	4.09	3.92	3.95	4.46							4.13

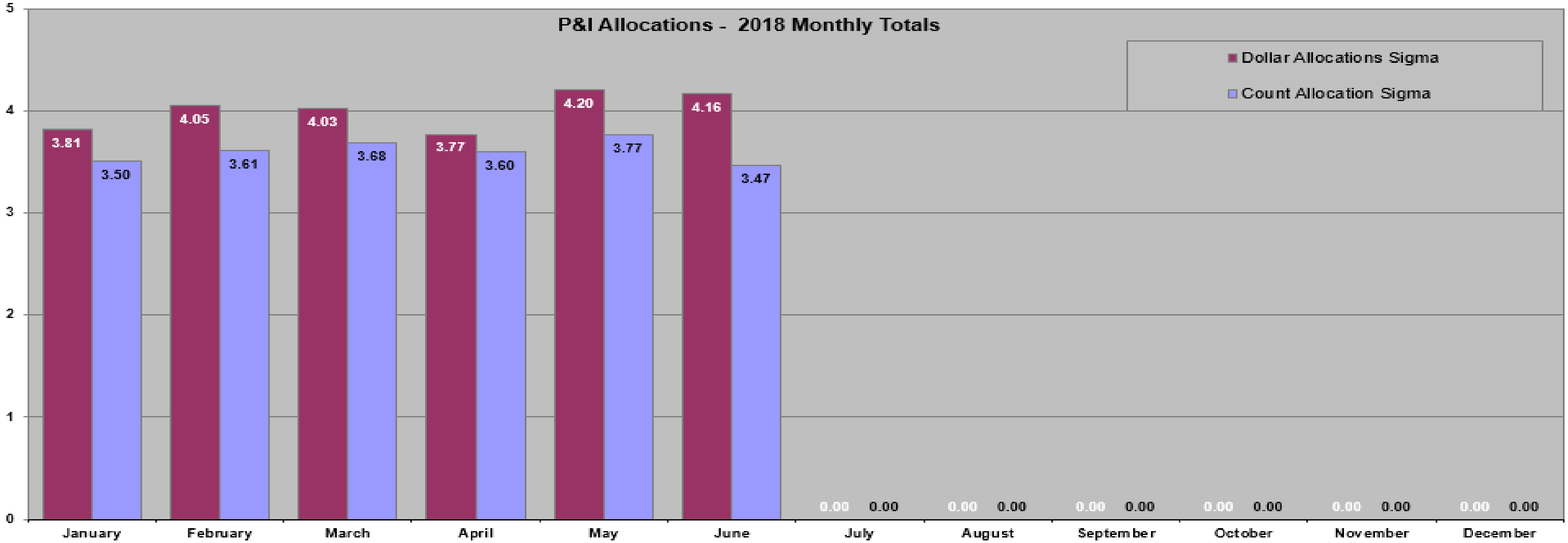
P&I Timeliness Compliance – Agent Performance



	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	WF ShHldr Svc/Equiniti	Wilmington Trust
% of Total Allocations	15.49%	0.11%	2.44%	22.84%	4.36%	14.32%	5.59%	0.09%	0.76%	1.87%	0.00%	3.22%	14.75%	9.17%	3.27%	1.72%
Percent by 3:00 Cut-off	99.39%	100.00%	99.69%	99.58%	99.83%	100.00%	95.11%	100.00%	100.00%	100.00%	100.00%	99.94%	98.82%	96.60%	100.00%	98.95%
Cutoff Sigma	4.01	6.00	4.24	4.14	4.43	5.87	3.16	6.00	6.00	5.53	6.00	4.74	3.76	3.32	6.00	3.81
Variance from Industry Cutoff	0.17	2.17	0.40	0.30	0.60	2.04	-0.68	2.17	2.17	1.70	2.17	0.90	-0.07	-0.51	2.17	-0.02
Percent by COB	99.81%	100.00%	100.00%	99.89%	99.84%	100.00%	99.90%	100.00%	100.00%	100.00%	100.00%	99.99%	99.43%	99.97%	100.00%	99.97%
COB Sigma	4.40	6.00	5.50	4.57	4.44	5.87	4.59	6.00	6.00	6.16	6.00	5.34	4.03	4.94	6.00	4.89

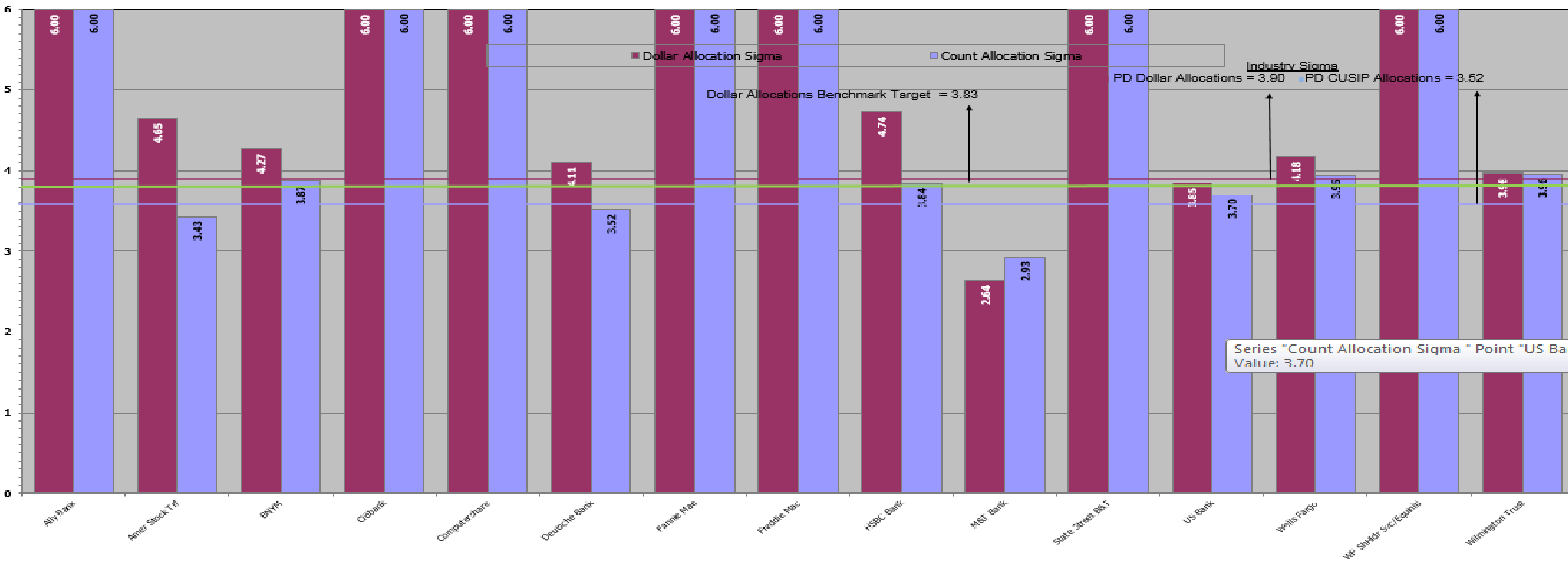
*Please note WF ShHldr Svc is now Equiniti

P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Total Expected Allocations (Billions)	$299.863	$252.145	$316.245	$319.295	$317.673	$345.821							$1851.041
Allocation $ Percent	98.96%	99.47%	99.42%	98.84%	99.66%	99.61%							99.33%
Allocation $ Sigma	3.81	4.05	4.03	3.77	4.20	4.16							3.97
Unallocated Impact (Billions $)	$3.109	$1.344	$1.826	$3.701	$1.094	$1.334							$12.408
Total CUSIP Expected	282,008	370,197	305,287	267,999	270,969	360,173							1,856,633
CUSIP Allocations %	97.75%	98.27%	98.55%	98.22%	98.84%	97.55%							98.17%
CUSIP Allocations Sigma	3.50	3.61	3.68	3.60	3.77	3.47							3.59
Unallocated Impact (Count)	6,344	6,422	4,416	4,781	3,156	8,817							33,936

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	WF ShHldr Svc/Equiniti	Wilmington Trust
Total Expected / % of Industry	$63.012 18.22%	$0.380 0.11%	$8.735 2.53%	$78.915 22.82%	$14.693 4.25%	$50.523 14.61%	$18.597 5.38%	$0.308 0.09%	$2.685 0.78%	$0.303 0.09%	$0.022 0.01%	$11.319 3.27%	$49.054 14.18%	$30.216 8.74%	$11.570 3.35%	$5.488 1.59%
Allocation $ Percent	99.34%	100.00%	99.92%	99.72%	100.00%	100.00%	99.55%	100.00%	100.00%	99.94%	87.21%	100.00%	99.07%	99.63%	100.00%	99.33%
Allocation $ Sigma	3.98	6.00	4.65	4.27	6.00	6.00	4.11	6.00	6.00	4.74	2.64	6.00	3.85	4.18	6.00	3.98
Variance from Industry $ Sigma	-0.18	1.84	0.48	0.11	1.84	1.84	-0.05	1.84	1.84	0.57	-1.53	1.84	-0.31	0.01	1.84	-0.19
CUSIP Allocations %	95.24%	100.00%	97.32%	99.11%	100.00%	100.00%	97.81%	100.00%	100.00%	99.04%	92.31%	100.00%	98.61%	99.29%	100.00%	99.31%
CUSIP Allocations Sigma	3.17	6.00	3.43	3.87	6.00	6.00	3.52	6.00	6.00	3.84	2.93	6.00	3.70	3.95	6.00	3.96
Variance from Industry CUSIP Sigma	-0.30	2.53	-0.04	0.40	2.53	2.53	0.05	2.53	2.53	0.37	-0.54	2.53	0.23	0.48	2.53	0.49

*Please note WF ShHldr Svc is now Equiniti