



Securing Today. Shaping Tomorrow.™

FINAL

Asset Services Sigma- Agent Performance Report

April 2020 Data



Executive Summary

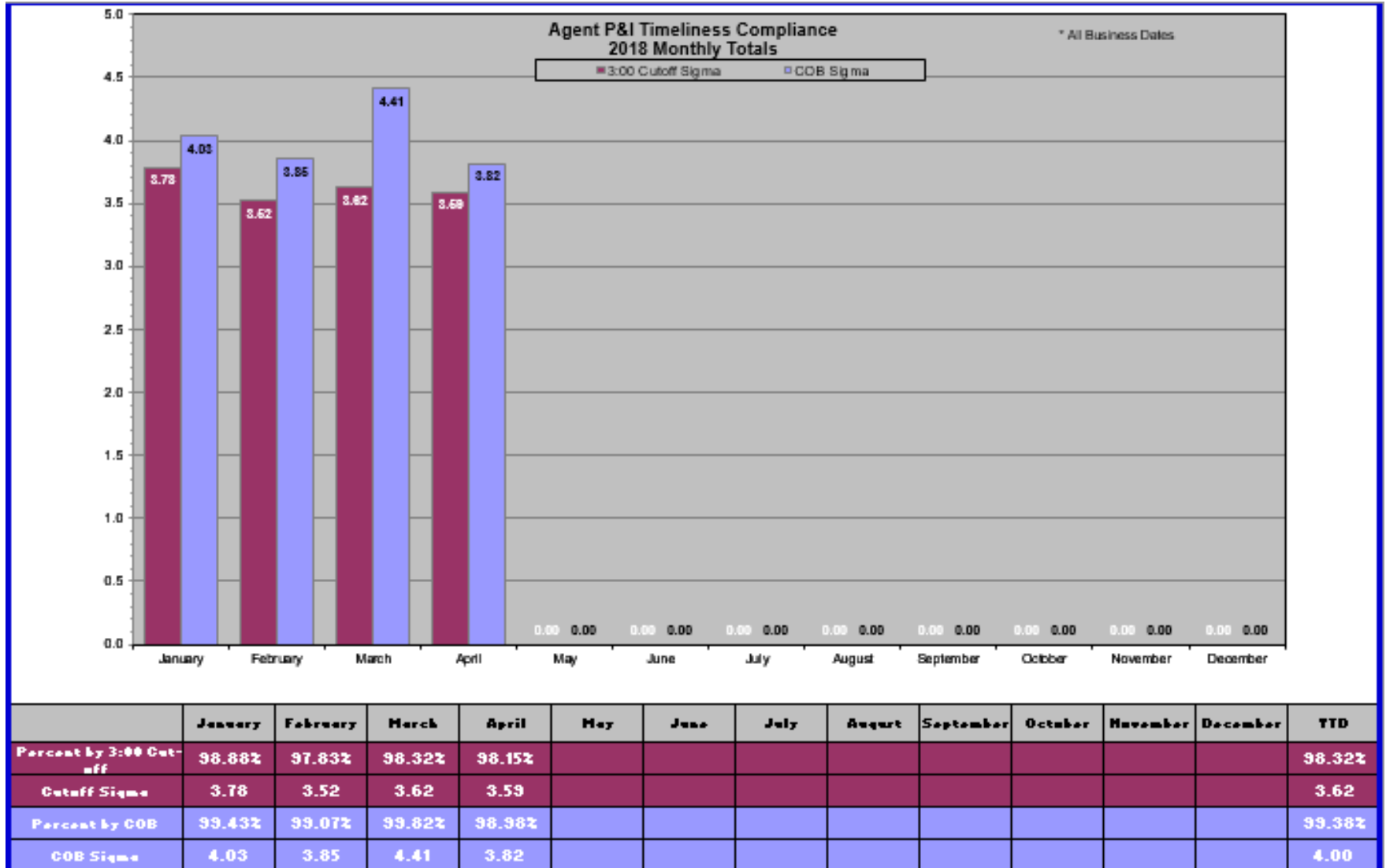
This report highlights the April 2020 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 April 2020 was 3.59σ 98.15%. This month's performance is below the target of 3.67σ (98.50)%.

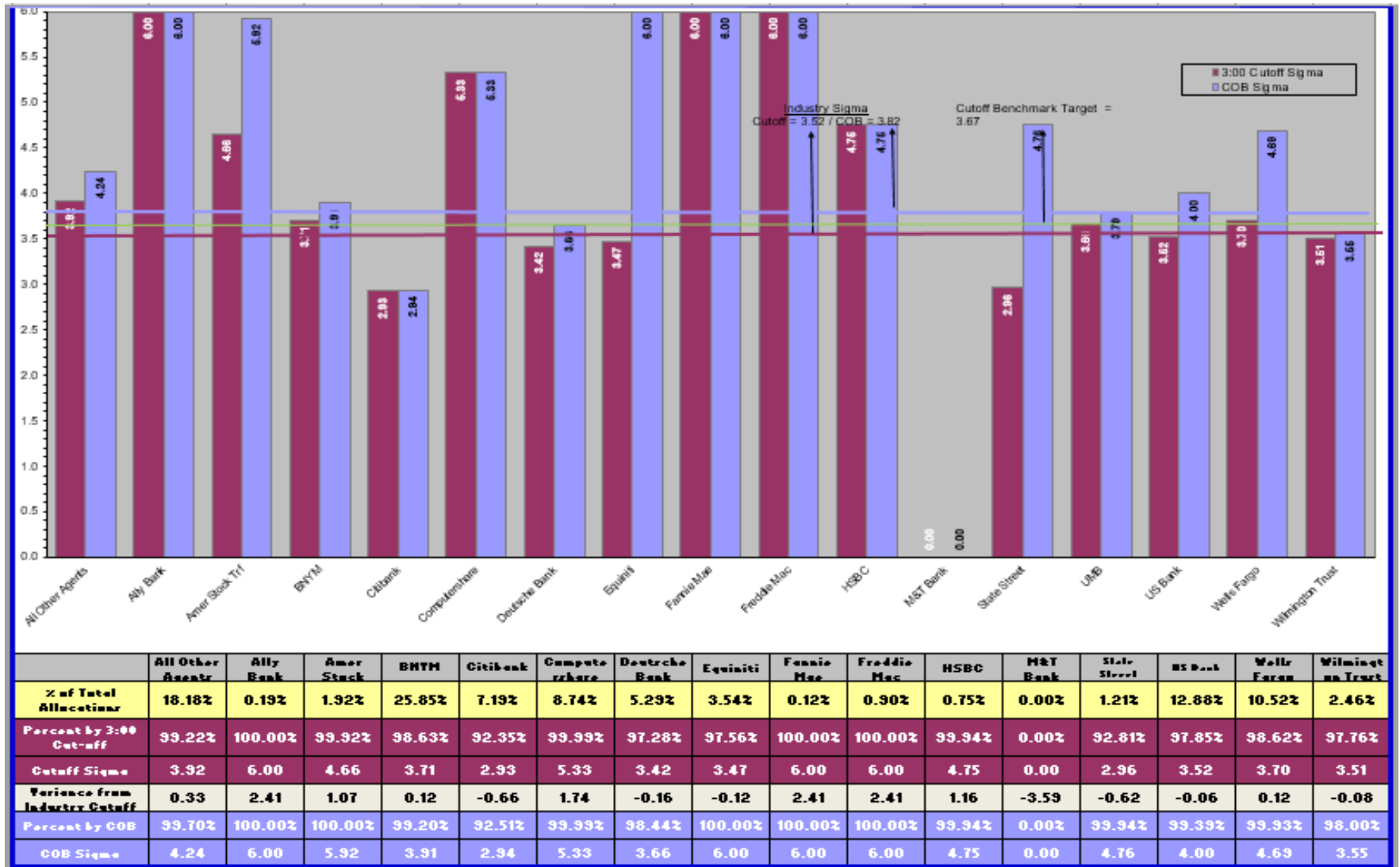
Principal and Interest allocations on payable date - percentage of allocated dollars and CUSIPS, relative to the total expected dollars and CUSIPs allocated. The Agent sigma performance for April 2020 was 3.93σ 99.24%. This month's performance is above the target of 3.83σ (99.00%).

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.

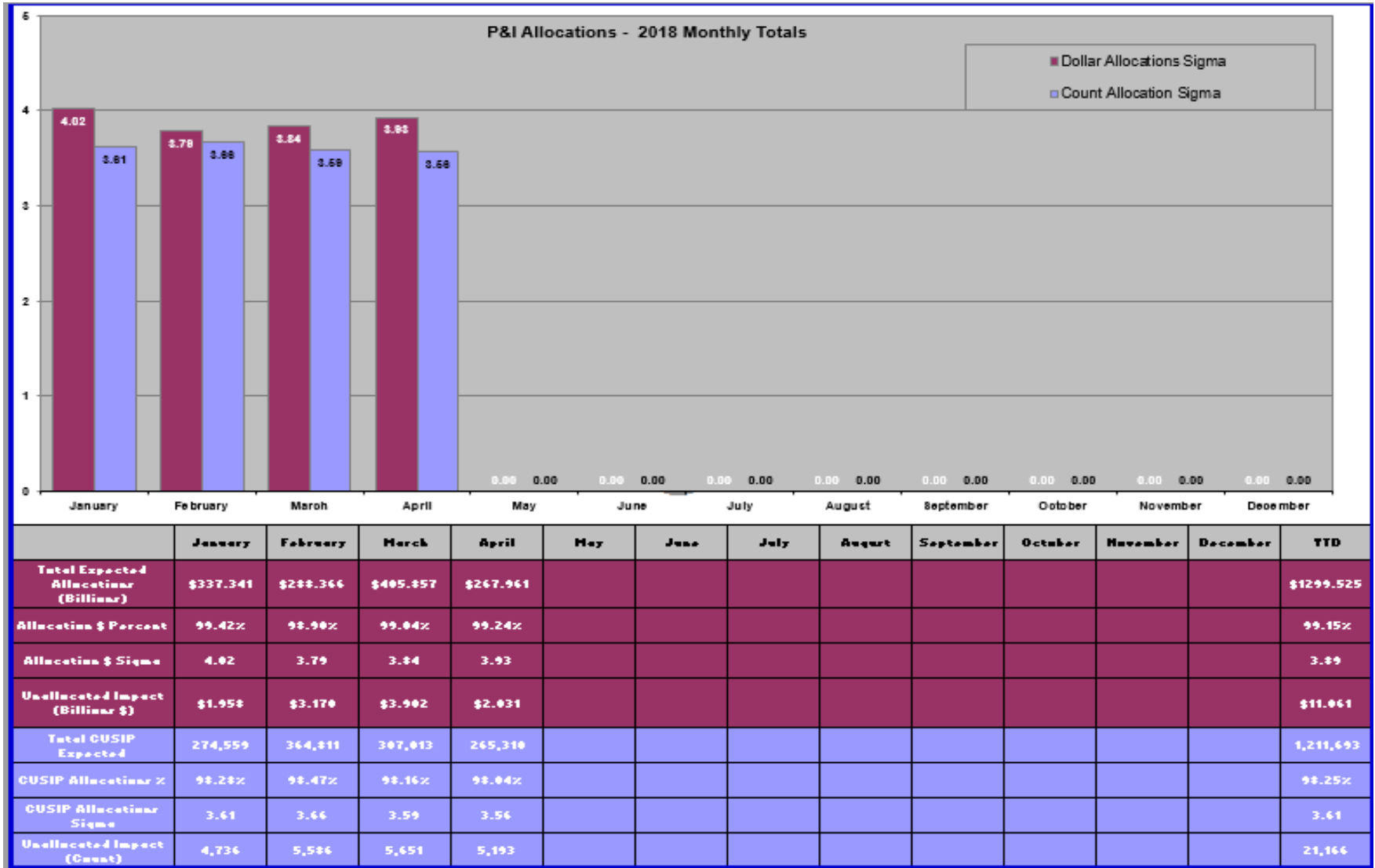
P&I Allocations Monthly Trend



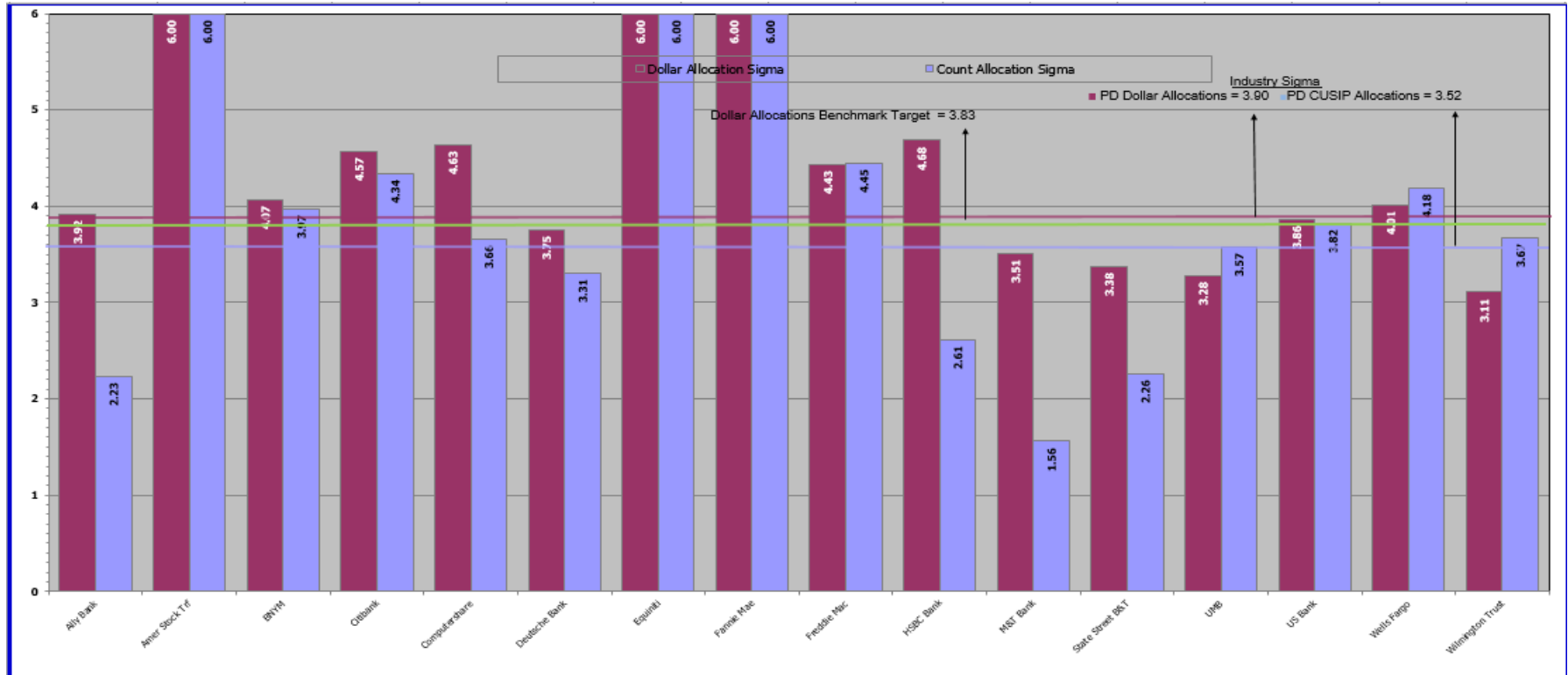
P&I Timeliness Compliance – Agent Performance



P&I Allocations Monthly Trend



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 | \$52.451 19.57% | \$0.657 0.25% | \$5.281 1.97% | \$67.623 25.24% | \$17.922 6.69% | \$23.899 8.92% | \$14.162 5.29% | \$9.713 3.62% | \$0.331 0.12% | \$2.453 0.92% | \$1.539 0.57% | \$0.004 0.00% | \$3.267 1.22% | \$33.470 12.43% | \$28.029 10.46% | \$6.854 2.56% |
| Allocation \$ Percent | 99.03% | 99.22% | 100.00% | 99.49% | 99.89% | 99.91% | 98.77% | 100.00% | 100.00% | 99.83% | 99.93% | 97.76% | 96.98% | 99.09% | 99.40% | 94.61% |
| Allocation \$ Sigma | 3.84 | 3.92 | 6.00 | 4.07 | 4.57 | 4.63 | 3.75 | 6.00 | 6.00 | 4.43 | 4.68 | 3.51 | 3.38 | 3.86 | 4.01 | 3.11 |
| Variance from Industry \$ Sigma | -0.09 | -0.01 | 2.07 | 0.14 | 0.64 | 0.70 | -0.18 | 2.07 | 2.07 | 0.50 | 0.76 | -0.42 | -0.55 | -0.07 | 0.09 | -0.82 |
| CUSIP Allocations % | 95.50% | 76.67% | 100.00% | 99.33% | 99.77% | 98.45% | 96.48% | 100.00% | 100.00% | 99.84% | 86.73% | 52.38% | 77.53% | 99.00% | 99.63% | 98.50% |
| CUSIP Allocations Sigma | 3.20 | 2.23 | 6.00 | 3.97 | 4.34 | 3.66 | 3.31 | 6.00 | 6.00 | 4.45 | 2.61 | 1.56 | 2.26 | 3.82 | 4.18 | 3.67 |
| Variance from Industry CUSIP Sigma | -0.37 | -1.33 | 2.44 | 0.41 | 0.77 | 0.10 | -0.25 | 2.44 | 2.44 | 0.89 | -0.35 | -2.00 | -1.31 | 0.26 | 0.62 | 0.11 |