ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

December 2020

Executive Summary

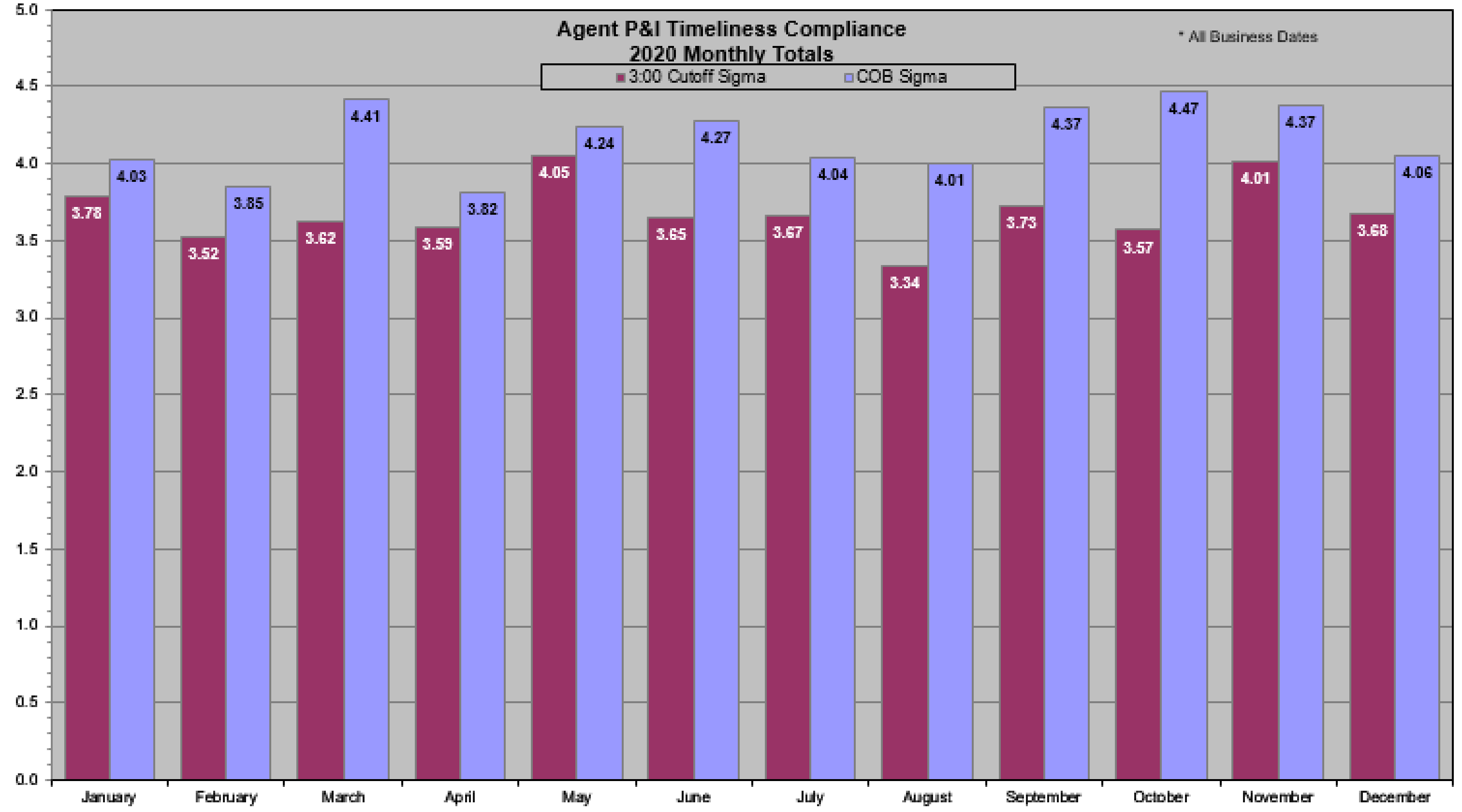
This report highlights the December 2020 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 December 2020 was 3.68σ 98.54%. 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 December 2020 was 3.93σ 99.25%. This month's performance is above the target of 3.83σ (99.00%).

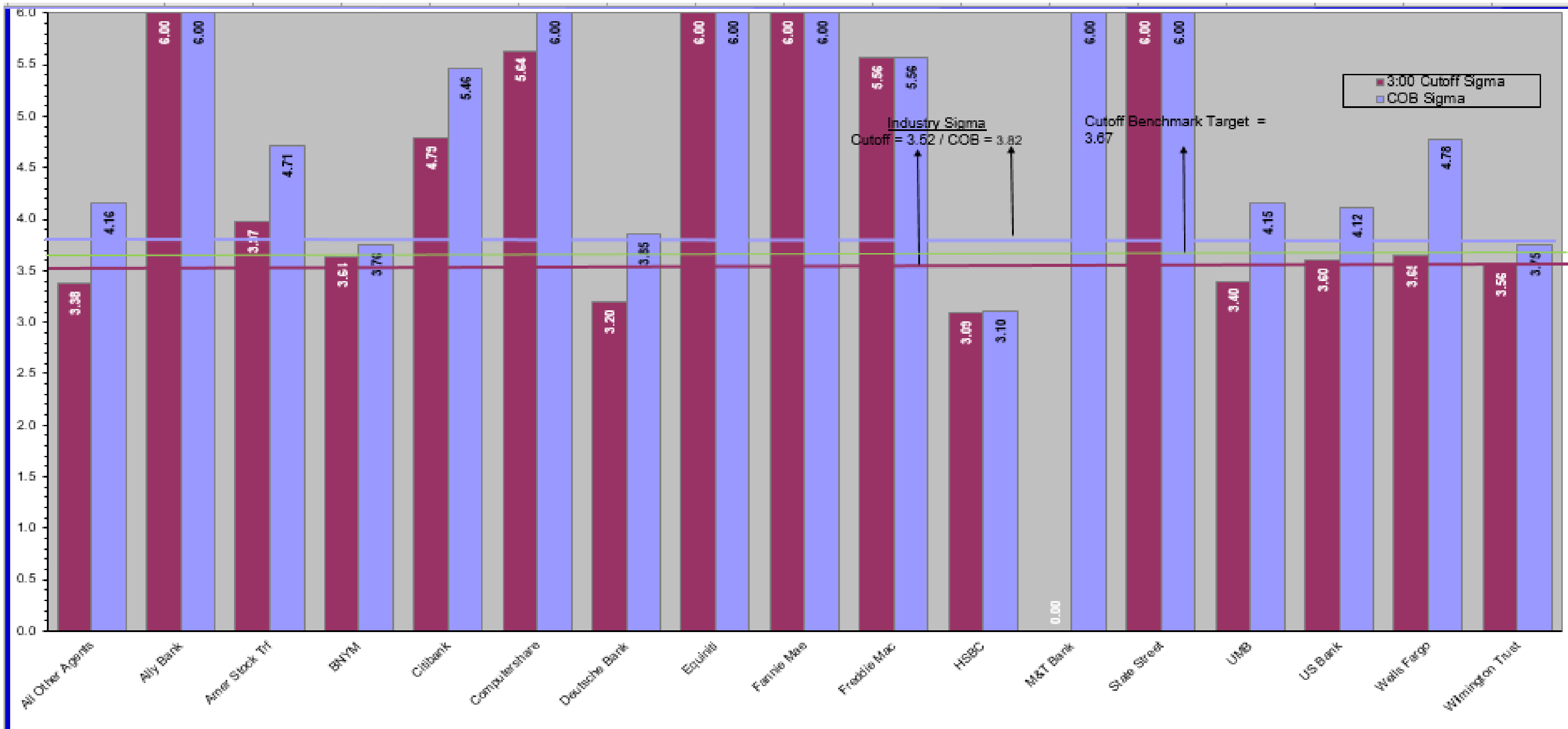
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



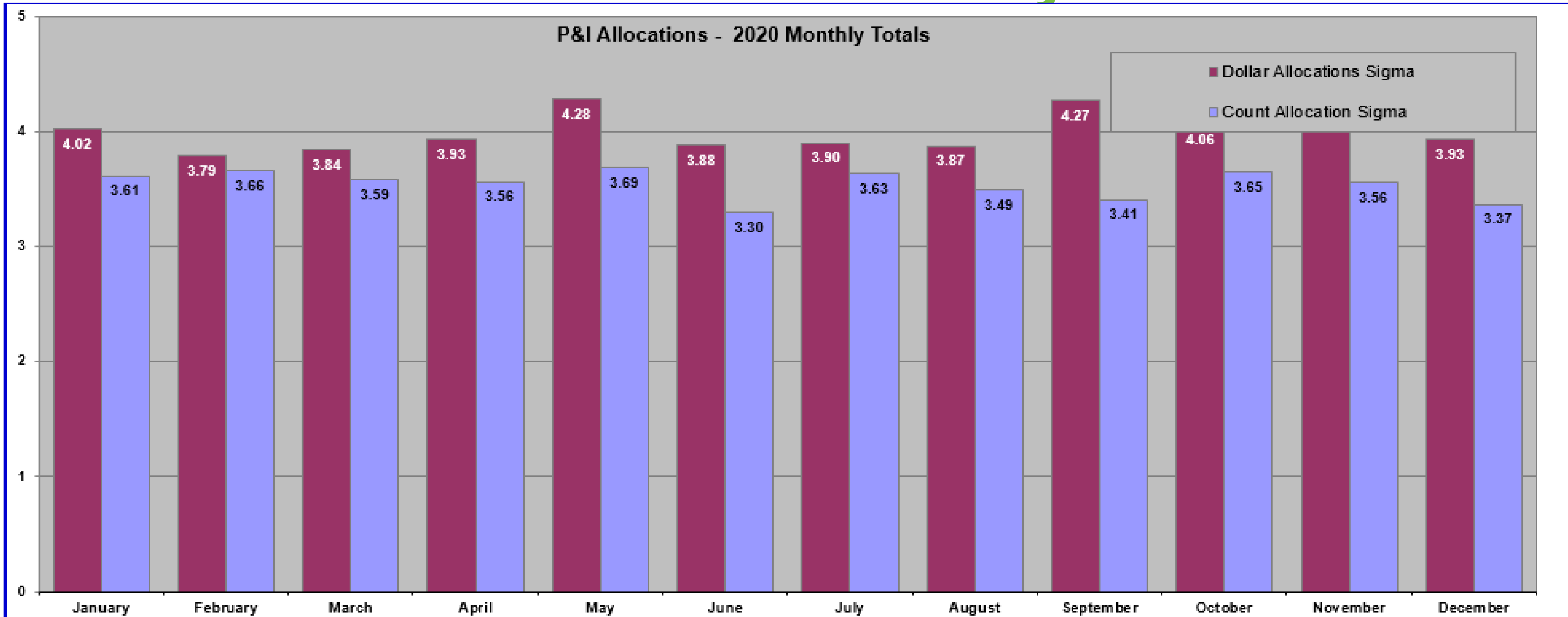
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	98.88%	97.83%	98.32%	98.15%	99.46%	98.43%	98.50%	96.72%	98.71%	98.07%	99.40%	98.54%	98.45%
Cutoff Sigma	3.78	3.52	3.62	3.59	4.05	3.65	3.67	3.34	3.73	3.57	4.01	3.68	3.66
Percent by COB	99.43%	99.07%	99.82%	98.98%	99.69%	99.72%	99.45%	99.39%	99.79%	99.85%	99.80%	99.47%	99.56%
COB Sigma	4.03	3.85	4.41	3.82	4.24	4.27	4.04	4.01	4.37	4.47	4.37	4.06	4.12

P&I Timeliness Compliance – Agent Performance



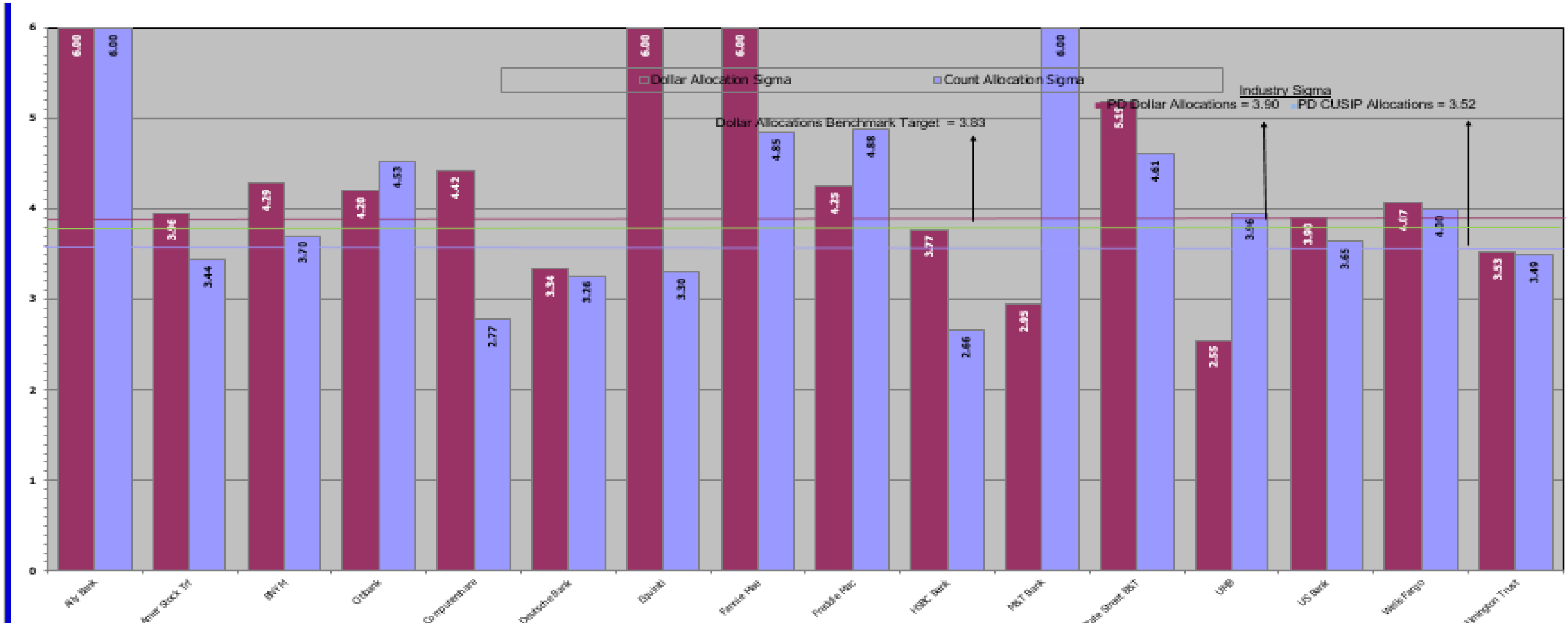
	All Other Agents	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computer share	Deutsche Bank	Equiniti	Fannie Mae	Freddie Mac	HSBC	M&T Bank	State Street	US Bank	Wells Fargo	Wilmingto n Trust
% of Total Allocations	10.37%	0.13%	1.06%	26.40%	6.04%	13.70%	3.39%	2.83%	0.08%	0.98%	0.32%	0.00%	3.68%	19.09%	8.63%	2.50%
Percent by 3:00 Cut-off	97.01%	100.00%	99.33%	98.38%	99.95%	100.00%	95.57%	100.00%	100.00%	100.00%	94.40%	0.00%	100.00%	98.22%	98.42%	98.03%
Cutoff Sigma	3.38	6.00	3.97	3.64	4.79	5.64	3.20	6.00	6.00	5.56	3.09	0.00	6.00	3.60	3.65	3.56
Variance from Industry Cutoff	-0.30	2.32	0.29	-0.04	1.11	1.96	-0.48	2.32	2.32	1.88	-0.59	-3.68	2.32	-0.08	-0.03	-0.12
Percent by COB	99.61%	100.00%	99.93%	98.80%	100.00%	100.00%	99.07%	100.00%	100.00%	100.00%	94.56%	100.00%	100.00%	99.56%	99.95%	98.77%
COB Sigma	4.16	6.00	4.71	3.76	5.46	6.00	3.85	6.00	6.00	5.56	3.10	6.00	6.00	4.12	4.78	3.75

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	$344.967	$3925.972
Allocation $ Percent	99.42%	98.90%	99.04%	99.24%	99.73%	99.14%	99.18%	99.12%	99.72%	99.48%	99.62%	99.25%	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	3.93	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	$2.582	$26.839
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	361,086	3,679,356
CUSIP Allocations %	98.28%	98.47%	98.16%	98.04%	98.56%	96.41%	98.36%	97.67%	97.19%	98.42%	98.04%	96.92%	97.82%
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	3.37	3.52
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	11,133	80,063

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	$47.775	$0.598	$4.807	$71.264	$16.996	$62.474	$15.550	$12.868	$0.360	$4.218	$1.078	$0.025	$16.760	$50.596	$27.199	$11.022
	13.83%	0.17%	1.39%	20.64%	4.92%	18.09%	4.50%	3.73%	0.10%	1.22%	0.31%	0.01%	4.85%	14.65%	7.88%	3.19%
Allocation $ Percent	97.94%	100.00%	99.30%	99.73%	99.65%	99.83%	96.68%	100.00%	100.00%	99.70%	98.84%	92.62%	99.99%	99.18%	99.49%	97.87%
Allocation $ Sigma	3.54	6.00	3.96	4.29	4.20	4.42	3.34	6.00	6.00	4.25	3.77	2.95	5.19	3.90	4.07	3.53
Variance from Industry $ Sigma	-0.34	2.12	0.07	0.40	0.31	0.54	-0.55	2.12	2.12	0.37	-0.11	-0.94	1.31	0.02	0.19	-0.36
CUSIP Allocations %	93.18%	100.00%	97.36%	98.61%	99.88%	89.88%	96.07%	96.41%	99.96%	99.96%	87.64%	100.00%	99.91%	98.41%	99.37%	97.67%
CUSIP Allocations Sigma	2.99	6.00	3.44	3.70	4.53	2.77	3.26	3.30	4.85	4.88	2.66	6.00	4.61	3.65	4.00	3.49
Variance from Industry CUSIP Sigma	-0.38	2.63	0.07	0.33	1.16	-0.59	-0.11	-0.07	1.48	1.51	-0.71	2.63	1.24	0.28	0.63	0.12