

Asset Services Sigma- Agent Performance Report

June 2020 Data



Executive Summary

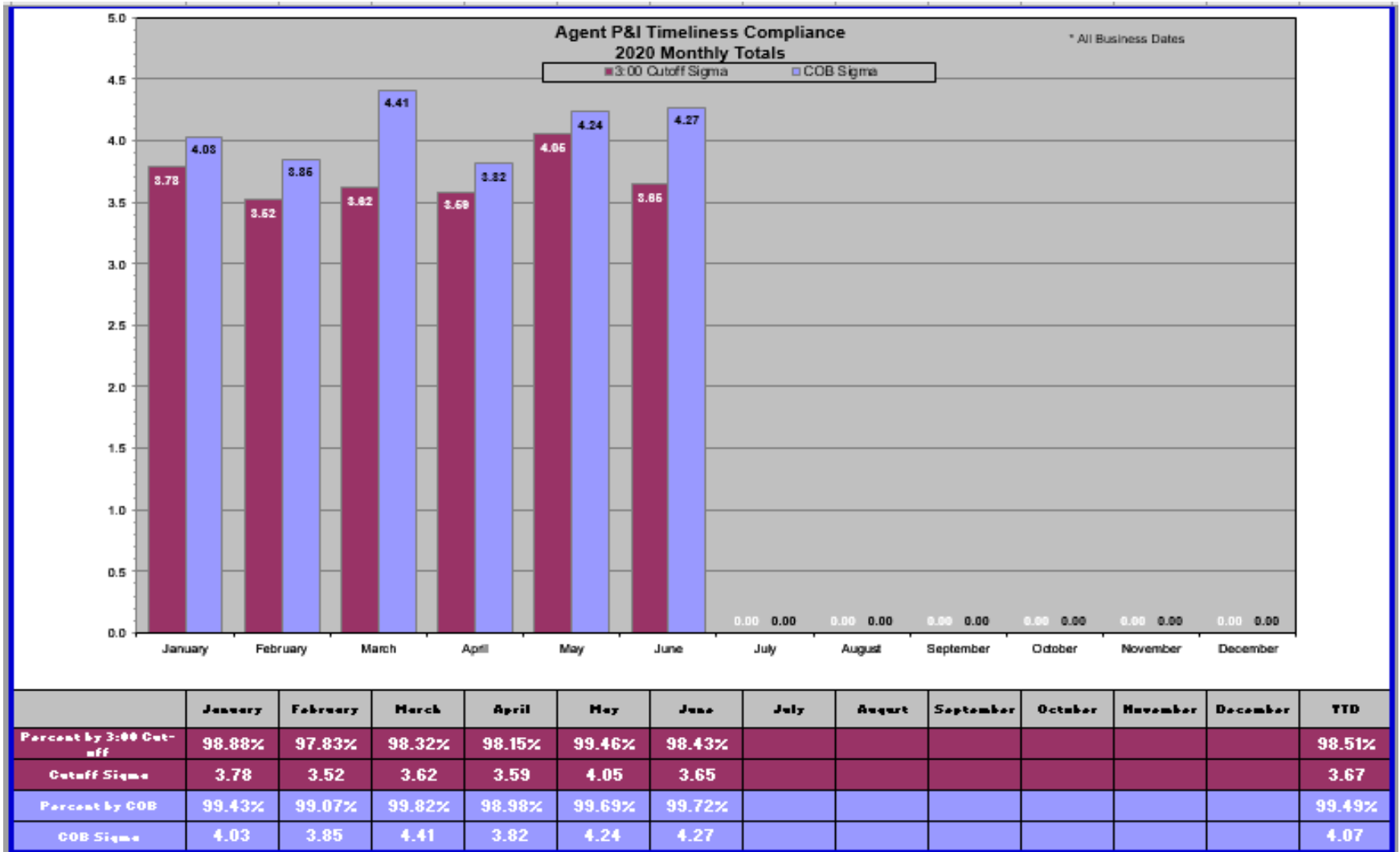
This report highlights the June 2020 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 June 2020 was 3.65σ 98.43%. This month's performance is below the target of 3.67σ (98.50)%.

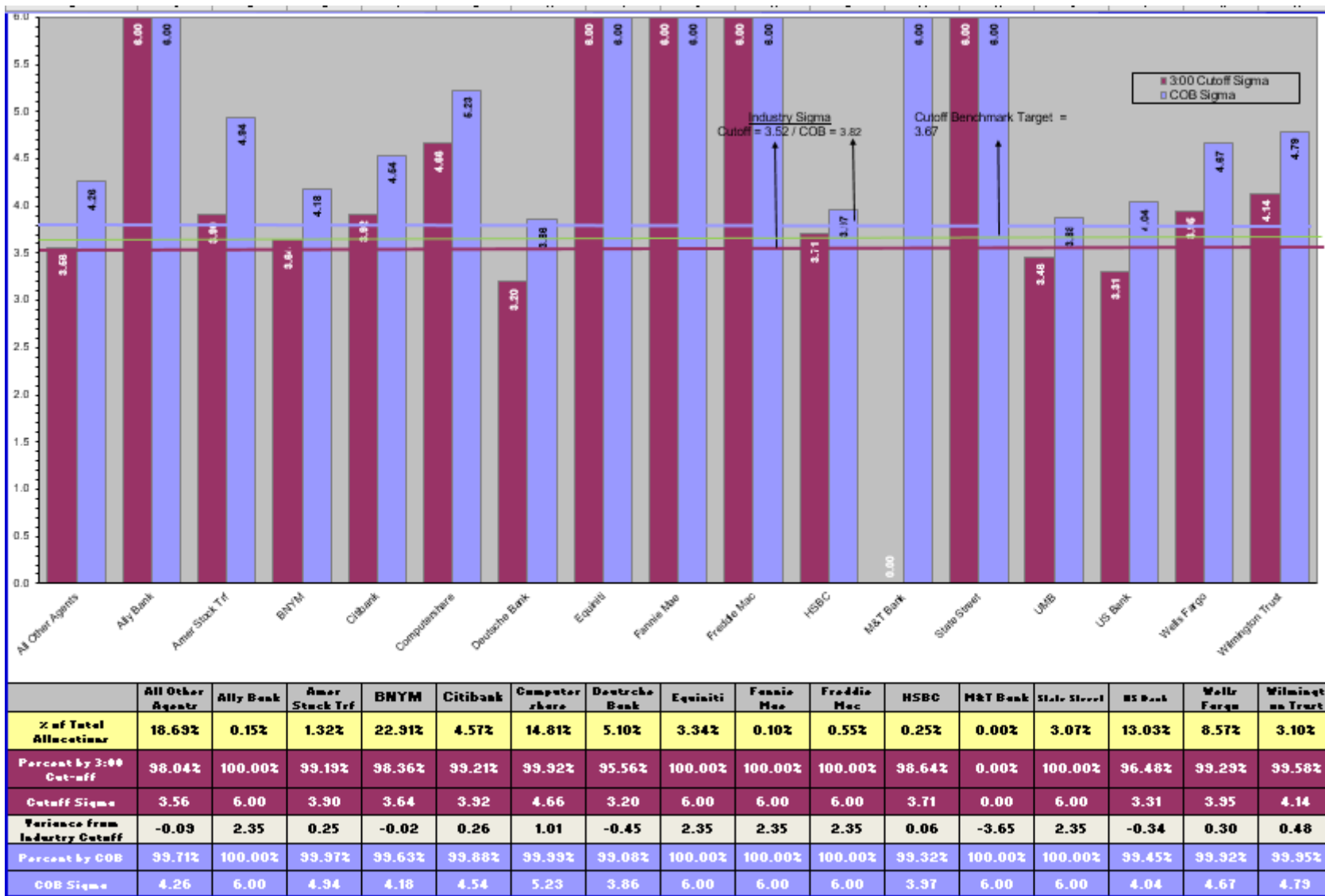
Principal and Interest allocations on payable date - percentage of allocated dollars and CUSIPS, relative to the total expected dollars and CUSIPs allocated. The Agent sigma performance for June 2020 was 3.88σ 99.14%. This month's performance is above the target of 3.83σ (99.00)%.

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.

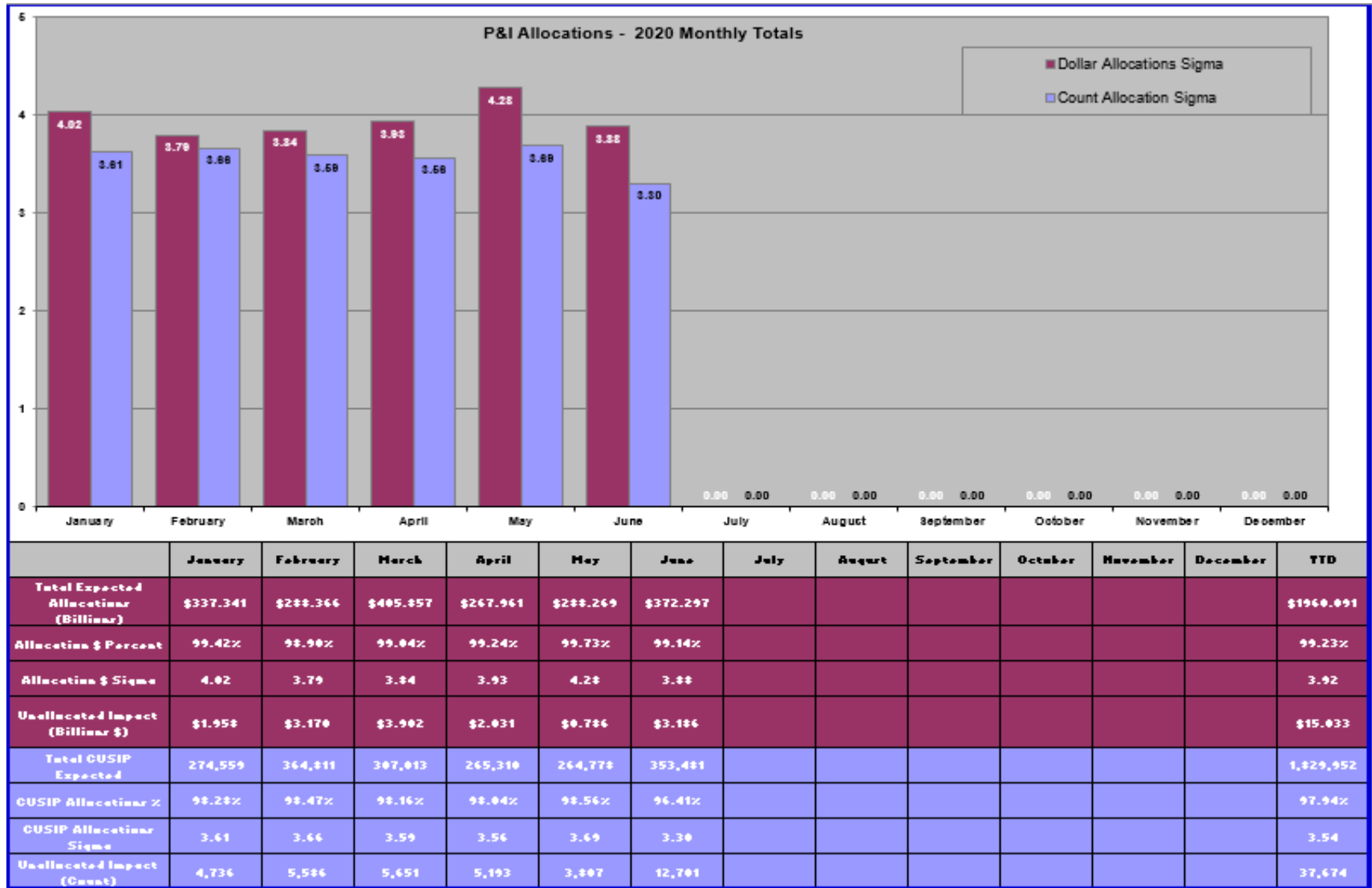
P&I Allocations Monthly Trend



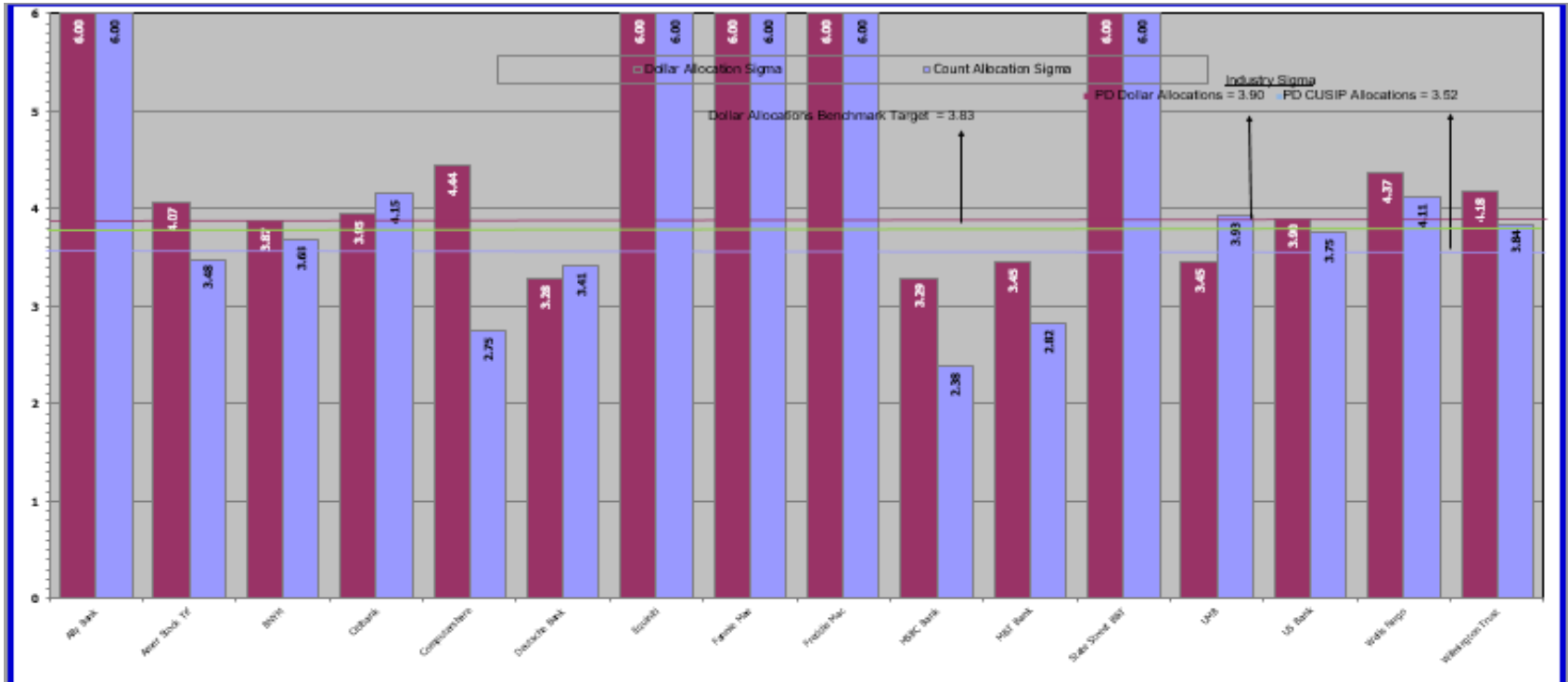
P&I Timeliness Compliance – Agent Performance



P&I Allocations Monthly Trend



P&I Allocations – Agent Performance



AGENT	All Other Agent	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computershere	Deutch 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	\$69.105 18.56%	\$0.540 0.15%	\$4.818 1.29%	\$5.061 22.85%	\$15.906 4.27%	\$53.874 14.47%	\$17.502 4.70%	\$12.128 3.26%	\$12.127 3.26%	\$0.371 0.10%	\$0.507 0.14%	\$0.069 0.02%	\$11.176 3.00%	\$46.224 12.42%	\$30.572 8.21%	\$10.789 2.90%
Allocation \$ Percent	98.55%	100.00%	99.49%	99.10%	99.28%	99.83%	96.28%	100.00%	100.00%	100.00%	96.33%	97.46%	100.00%	99.18%	99.79%	99.63%
Allocation \$ Sigma	3.68	6.00	4.07	3.87	3.95	4.44	3.28	6.00	6.00	6.00	3.29	3.45	6.00	3.90	4.37	4.18
Variance from Industry \$ Sigma	-0.20	2.12	0.19	-0.02	0.06	0.55	-0.60	2.12	2.12	2.12	-0.59	-0.43	2.12	0.02	0.48	0.30
CUSIP Allocation % CUSIP	91.28%	100.00%	97.62%	98.55%	99.60%	89.43%	97.19%	100.00%	100.00%	100.00%	81.07%	90.63%	100.00%	98.78%	99.55%	99.04%
Allocation \$	2.86	6.00	3.48	3.68	4.15	2.75	3.41	6.00	6.00	6.00	2.38	2.92	6.00	3.75	4.11	3.84
Variance from Industry CUSIP Sigma	-0.44	2.70	0.18	0.38	0.85	-0.55	0.11	2.70	2.70	2.70	-0.92	-0.48	2.70	0.45	0.81	0.54