



ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

March 2021

Executive Summary

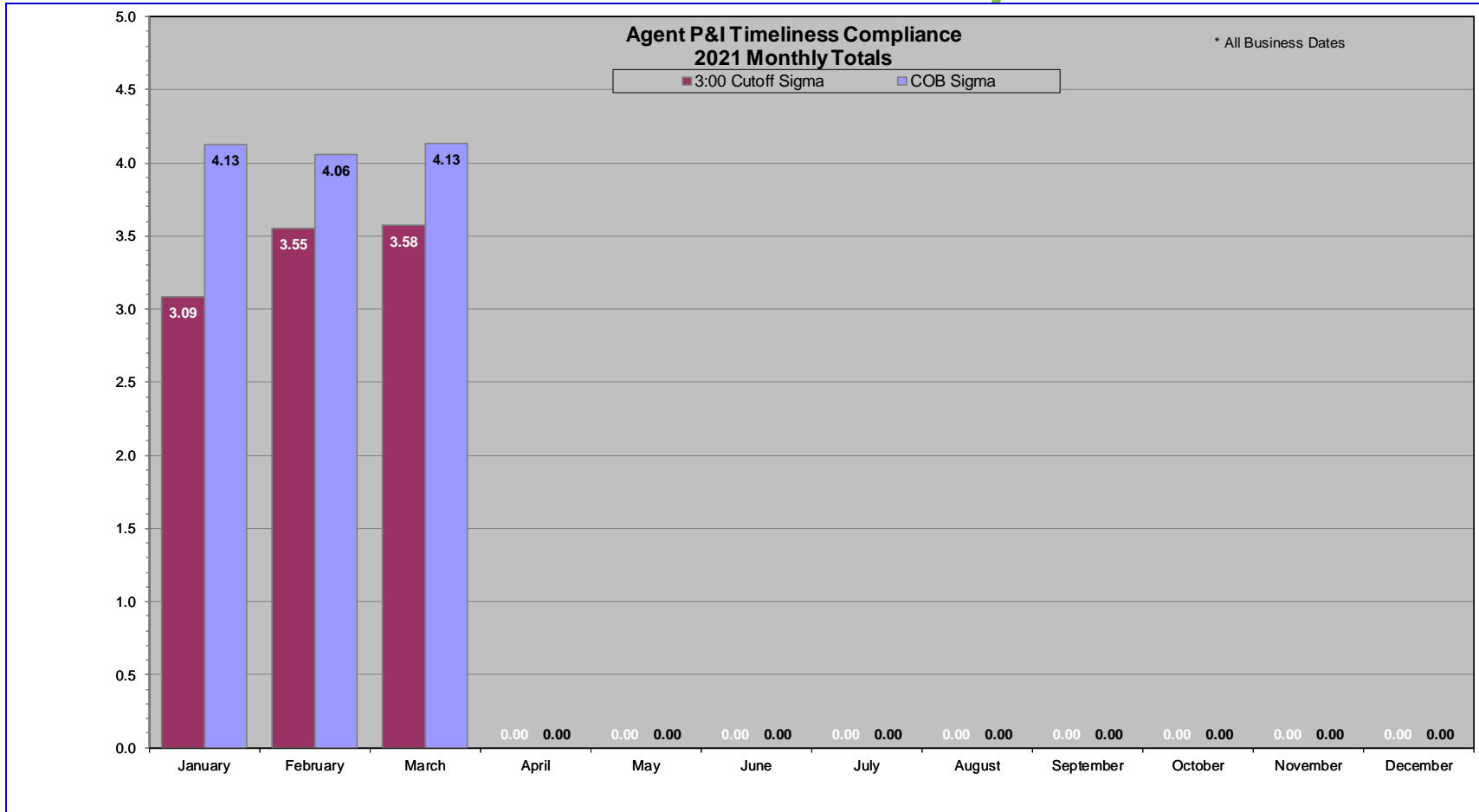
This report highlights the March 2021 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 March 2021 was 3.58σ (98.10%). 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 March 2021 was 3.90σ (99.17%). This month's performance is above the target of 3.83σ (99.00)%.

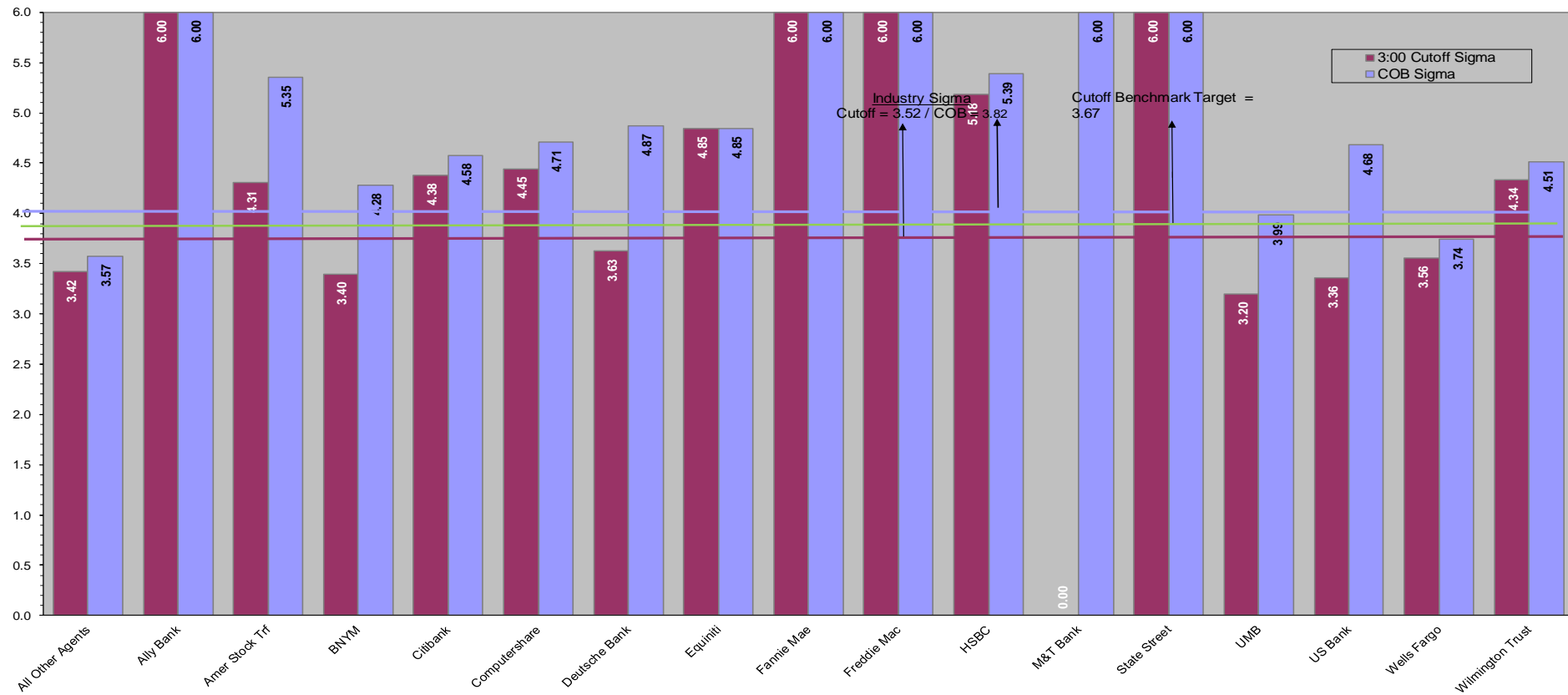
Please visit DTCC's web-site <http://dtcc.com/asset-services/asset-services-performance-metrics.aspx> for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



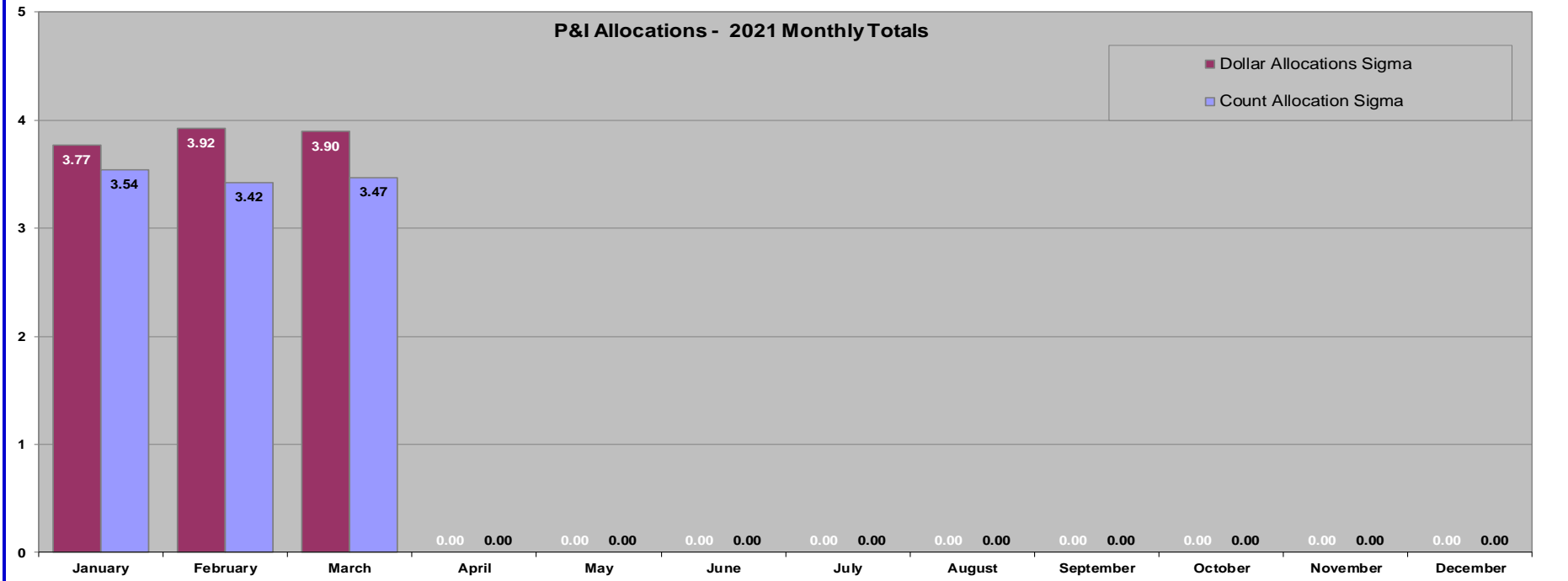
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	94.37%	98.00%	98.10%										96.98%
Cutoff Sigma	3.09	3.55	3.58										3.38
Percent by COB	99.57%	99.47%	99.58%										99.54%
COB Sigma	4.13	4.06	4.13										4.11

P&I Timeliness Compliance – Agent Performance



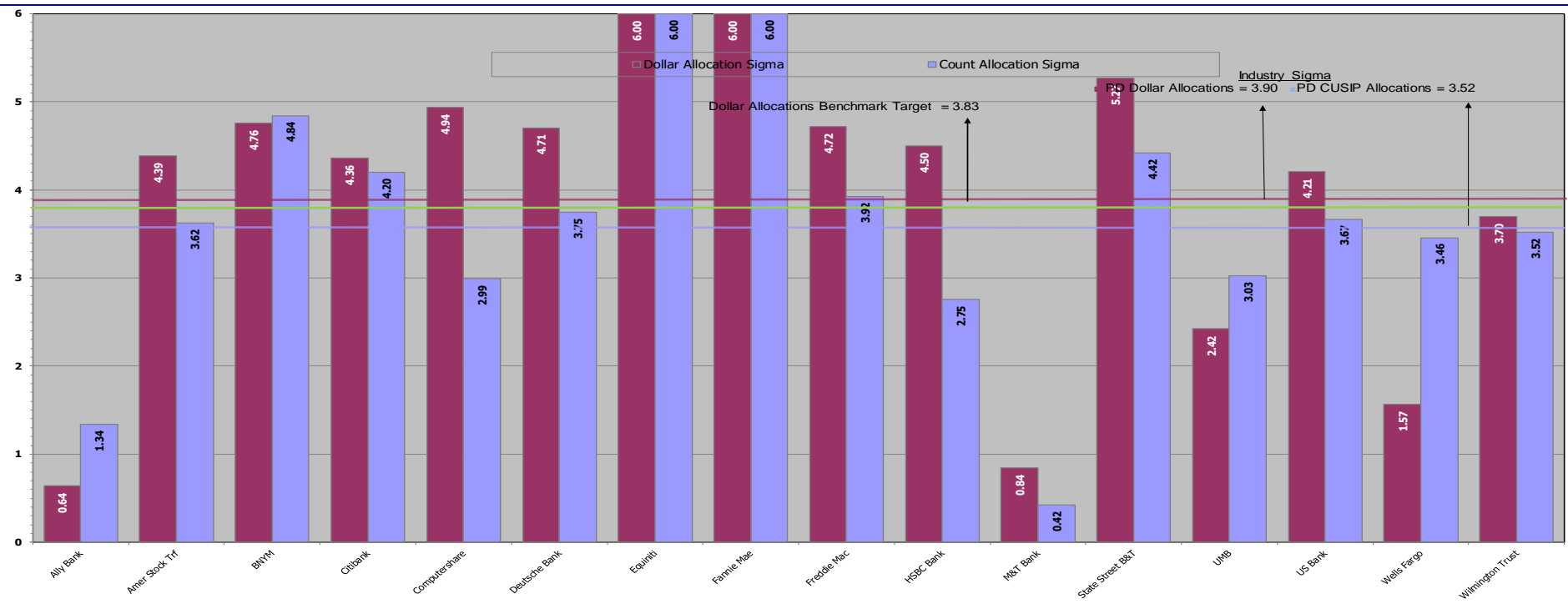
	All Other Agents	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computershare	Deutsche Bank	Equiniti	Fannie Mae	Freddie Mac	HSBC	M&T Bank	State Street	US Bank	Wells Fargo	Wilmington Trust
% of Total Allocations	9.95%	0.10%	1.35%	24.56%	6.77%	13.59%	6.83%	3.32%	0.07%	0.54%	0.72%	0.00%	2.00%	17.00%	10.35%	2.54%
Percent by 3:00 Cut-off	97.24%	100.00%	99.75%	97.10%	99.80%	99.84%	98.32%	99.96%	100.00%	100.00%	99.99%	0.00%	100.00%	96.86%	98.03%	99.77%
Cutoff Sigma	3.42	6.00	4.31	3.40	4.38	4.45	3.63	4.85	6.00	6.00	5.18	#NUM!	6.00	3.36	3.56	4.34
Variance from Industry Cutoff Sigma	-0.16	2.42	0.73	-0.18	0.81	0.87	0.05	1.27	2.42	2.42	1.61	#NUM!	2.42	-0.21	-0.02	0.76
Percent by COB	98.10%	100.00%	99.99%	99.73%	99.90%	99.93%	99.96%	99.96%	100.00%	100.00%	99.99%	100.00%	100.00%	99.93%	98.75%	99.87%
COB Sigma	3.57	6.00	5.35	4.28	4.58	4.71	4.87	4.85	6.00	6.00	5.39	6.00	6.00	4.68	3.74	4.51

P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Total Expected Allocations (Billions)	\$311.125	\$303.995	\$400.774										\$1015.894
Allocation \$ Percent	98.84%	99.23%	99.17%										99.09%
Allocation \$ Sigma	3.77	3.92	3.90										3.86
Unallocated Impact (Billions \$)	\$3.611	\$2.327	\$3.325										\$9.264
Total CUSIP Expected	269,786	368,834	312,411										951,031
CUSIP Allocations %	97.94%	97.27%	97.55%										97.55%
CUSIP Allocations Sigma	3.54	3.42	3.47										3.47
Unallocated Impact (Count)	5,556	10,067	7,665										23,288

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	\$48.192 11.94%	\$2.259 0.56%	\$6.072 1.50%	\$108.228 26.82%	\$30.021 7.44%	\$60.965 15.11%	\$29.832 7.39%	\$14.882 3.69%	\$0.292 0.07%	\$2.365 0.59%	\$1.129 0.28%	\$0.056 0.01%	\$8.637 2.14%	\$73.193 18.14%	\$5.655 1.40%	\$10.688 2.65%
Allocation \$ Percent	98.49%	19.54%	99.81%	99.94%	99.79%	99.97%	99.93%	100.00%	100.00%	99.94%	99.87%	25.55%	99.99%	99.66%	52.64%	98.60%
Allocation \$ Sigma	3.67	0.64	4.39	4.76	4.36	4.94	4.71	6.00	6.00	4.72	4.50	0.84	5.27	4.21	1.57	3.70
Variance from Industry \$ Sigma	-0.01	-3.03	0.72	1.09	0.69	1.26	1.03	2.33	2.33	1.05	0.83	-2.83	1.60	0.54	-2.11	0.03
CUSIP Allocations %	94.74%	43.48%	98.32%	99.96%	99.65%	93.18%	98.77%	100.00%	100.00%	99.23%	89.52%	14.08%	99.82%	98.50%	97.48%	97.84%
CUSIP Allocations Sigma	3.12	1.34	3.62	4.84	4.20	2.99	3.75	6.00	6.00	3.92	2.75	0.42	4.42	3.67	3.46	3.52
Variance from Industry CUSIP Sigma	-0.30	-2.09	0.20	1.42	0.77	-0.43	0.32	2.58	2.58	0.50	-0.67	-3.00	0.99	0.24	0.03	0.10