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FINAL

Asset Services Sigma- Agent Performance Report

October 2020 Data

Executive Summary

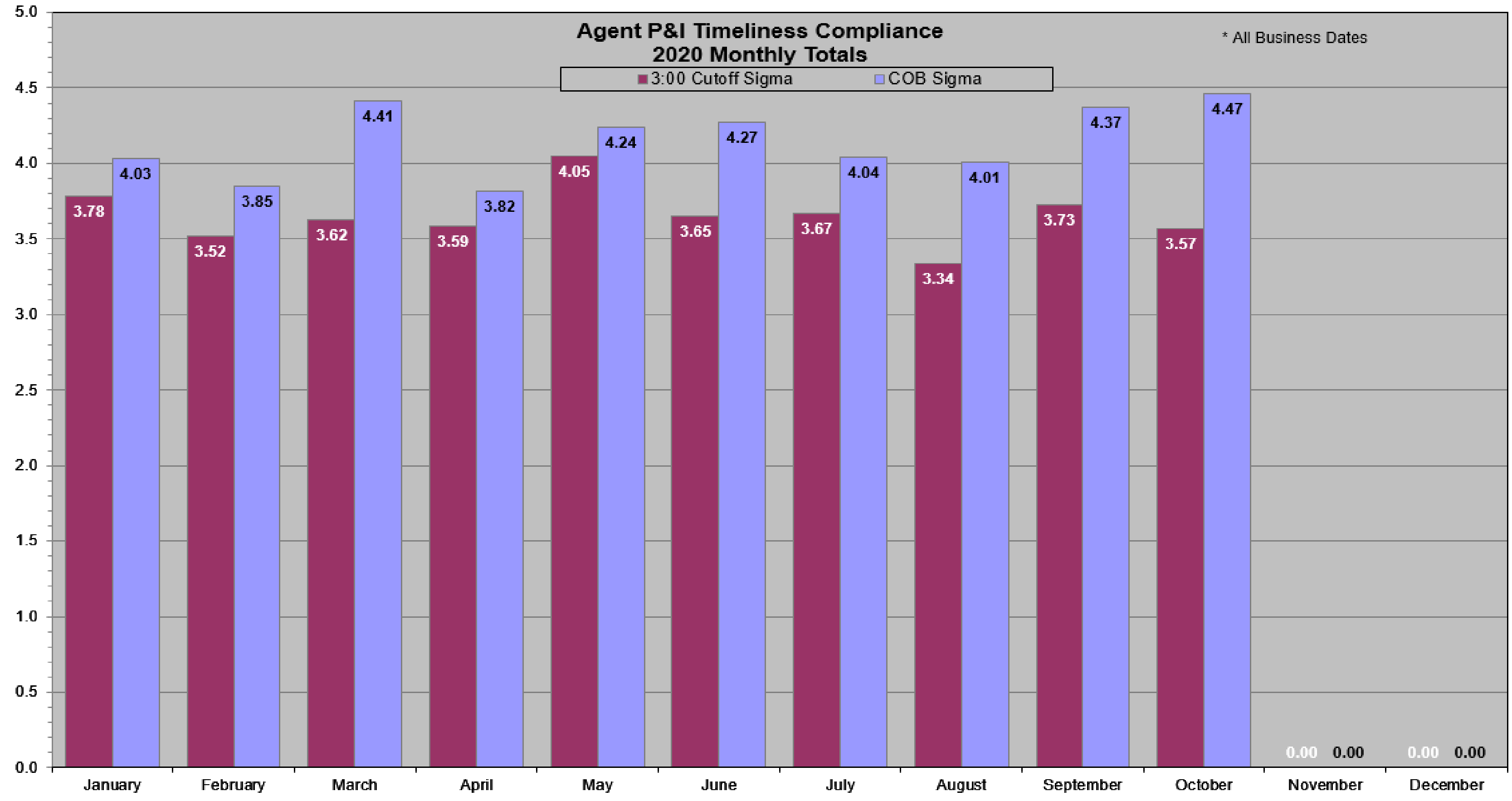
This report highlights the July 2020 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 October 2020 was 3.57σ 98.07%. 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 October 2020 was 4.06σ 99.48%. This month's performance is above the target of 3.83σ (99.00%).

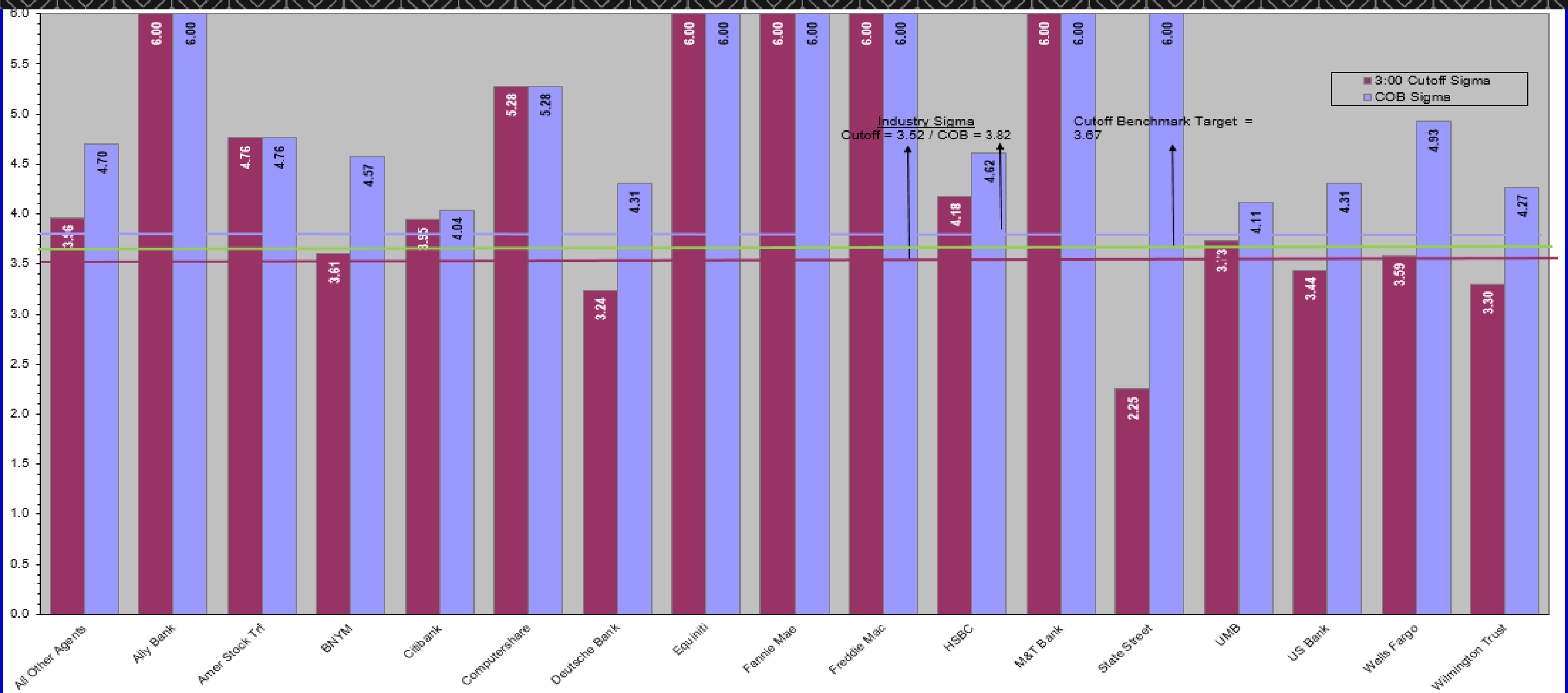
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



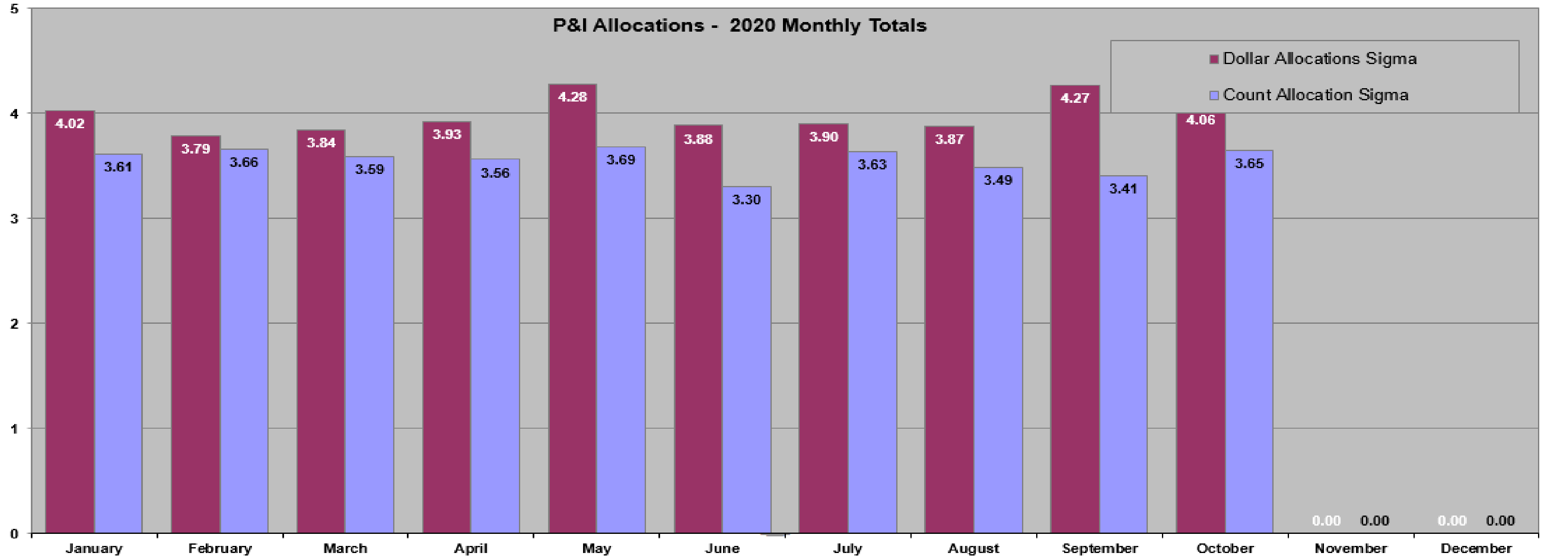
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	98.88%	97.83%	98.32%	98.15%	99.46%	98.43%	98.50%	96.72%	98.71%	98.07%			98.32%
Cutoff Sigma	3.78	3.52	3.62	3.59	4.05	3.65	3.67	3.34	3.73	3.57			3.62
Percent by COB	99.43%	99.07%	99.82%	98.98%	99.69%	99.72%	99.45%	99.39%	99.79%	99.85%			99.55%
COB Sigma	4.03	3.85	4.41	3.82	4.24	4.27	4.04	4.01	4.37	4.47			4.11

P&I Timeliness Compliance – Agent Performance



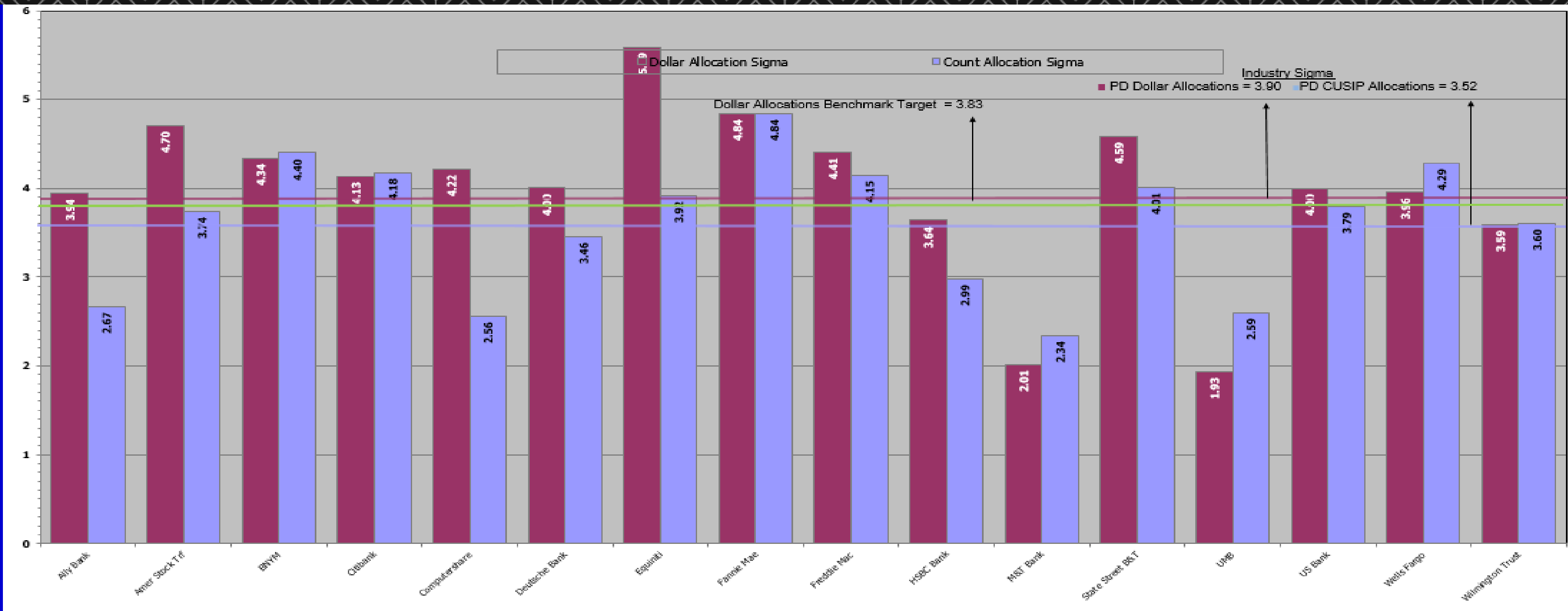
	All Other Agents	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computershare	Deutsche Bank	Equiniti	Fannie Mae	Freddie Mac	HSBC	M&T Bank	State Street	US Bank	Wells Fargo	Wilmington Trust
% of Total Allocations	14.22%	0.11%	1.24%	30.44%	6.54%	6.08%	6.44%	2.54%	0.13%	0.86%	0.40%	0.00%	1.06%	15.95%	9.41%	4.20%
Percent by 3:00 Cut-off	99.31%	100.00%	99.94%	98.25%	99.28%	99.99%	95.91%	100.00%	100.00%	100.00%	99.63%	0.00%	77.40%	97.40%	98.16%	96.41%
Cutoff Sigma	3.96	6.00	4.76	3.61	3.95	5.28	3.24	6.00	6.00	6.00	4.18	6.00	2.25	3.44	3.59	3.30
Variance from Industry Cutoff	0.40	2.43	1.19	0.04	0.38	1.71	-0.33	2.43	2.43	2.43	0.61	2.43	-1.32	-0.13	0.02	-0.27
Percent by COB	99.93%	100.00%	99.94%	99.89%	99.45%	99.99%	99.75%	100.00%	100.00%	100.00%	99.91%	100.00%	100.00%	99.75%	99.97%	99.72%
COB Sigma	4.70	6.00	4.76	4.57	4.04	5.28	4.31	6.00	6.00	6.00	4.62	6.00	6.00	4.31	4.93	4.27

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			$3281.114
Allocation $ Percent	99.42%	98.90%	99.04%	99.24%	99.73%	99.14%	99.18%	99.12%	99.72%	99.48%			99.30%
Allocation $ Sigma	4.02	3.79	3.84	3.93	4.28	3.88	3.90	3.87	4.27	4.06			3.95
Unallocated Impact (Billions $)	$1.958	$3.170	$3.902	$2.031	$0.786	$3.186	$2.721	$2.552	$0.944	$1.877			$23.125
Total CUSIP Expected	274,559	364,811	307,013	265,310	264,778	353,481	278,978	369,524	306,835	266,429			3,051,718
CUSIP Allocations %	98.28%	98.47%	98.16%	98.04%	98.56%	96.41%	98.36%	97.67%	97.19%	98.42%			97.91%
CUSIP Allocations Sigma	3.61	3.66	3.59	3.56	3.69	3.30	3.63	3.49	3.41	3.65			3.54
Unallocated Impact (Count)	4,736	5,586	5,651	5,193	3,807	12,701	4,573	8,606	8,631	4,209			63,693

P&I Allocations – Agent Performance



AGENT	All Other Agents	Ally Bank	Amer Stock Trf	BNYM	Citibank	Computer share	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	$55.000	$0.428	$4.577	$110.052	$23.470	$22.563	$23.691	$9.424	$0.490	$3.177	$0.353	$0.013	$3.883	$55.738	$35.118	$15.218
	15.12%	0.12%	1.26%	30.25%	6.45%	6.20%	6.51%	2.59%	0.13%	0.87%	0.10%	0.00%	1.07%	15.32%	9.65%	4.18%
Allocation $ Percent	99.11%	99.26%	99.93%	99.78%	99.57%	99.67%	99.39%	100.00%	99.96%	99.82%	98.38%	69.55%	99.90%	99.38%	99.31%	98.16%
Allocation $ Sigma	3.87	3.94	4.70	4.34	4.13	4.22	4.00	5.59	4.84	4.41	3.64	2.01	4.59	4.00	3.96	3.59
Variance from Industry $ Sigma	-0.15	-0.08	0.68	0.32	0.11	0.20	-0.01	1.57	0.83	0.39	-0.38	-2.01	0.57	-0.02	-0.06	-0.43
CUSIP Allocations %	96.82%	87.80%	98.76%	99.81%	99.63%	85.49%	97.49%	99.22%	99.96%	99.59%	93.13%	80.00%	99.40%	98.91%	99.73%	98.23%
CUSIP Allocations Sigma	3.36	2.67	3.74	4.40	4.18	2.56	3.46	3.92	4.84	4.15	2.99	2.34	4.01	3.79	4.29	3.60
Variance from Industry CUSIP Sigma	-0.27	-0.96	0.12	0.78	0.56	-1.06	-0.16	0.30	1.22	0.53	-0.64	-1.28	0.39	0.17	0.67	-0.02