



ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

February 2026

Executive Summary

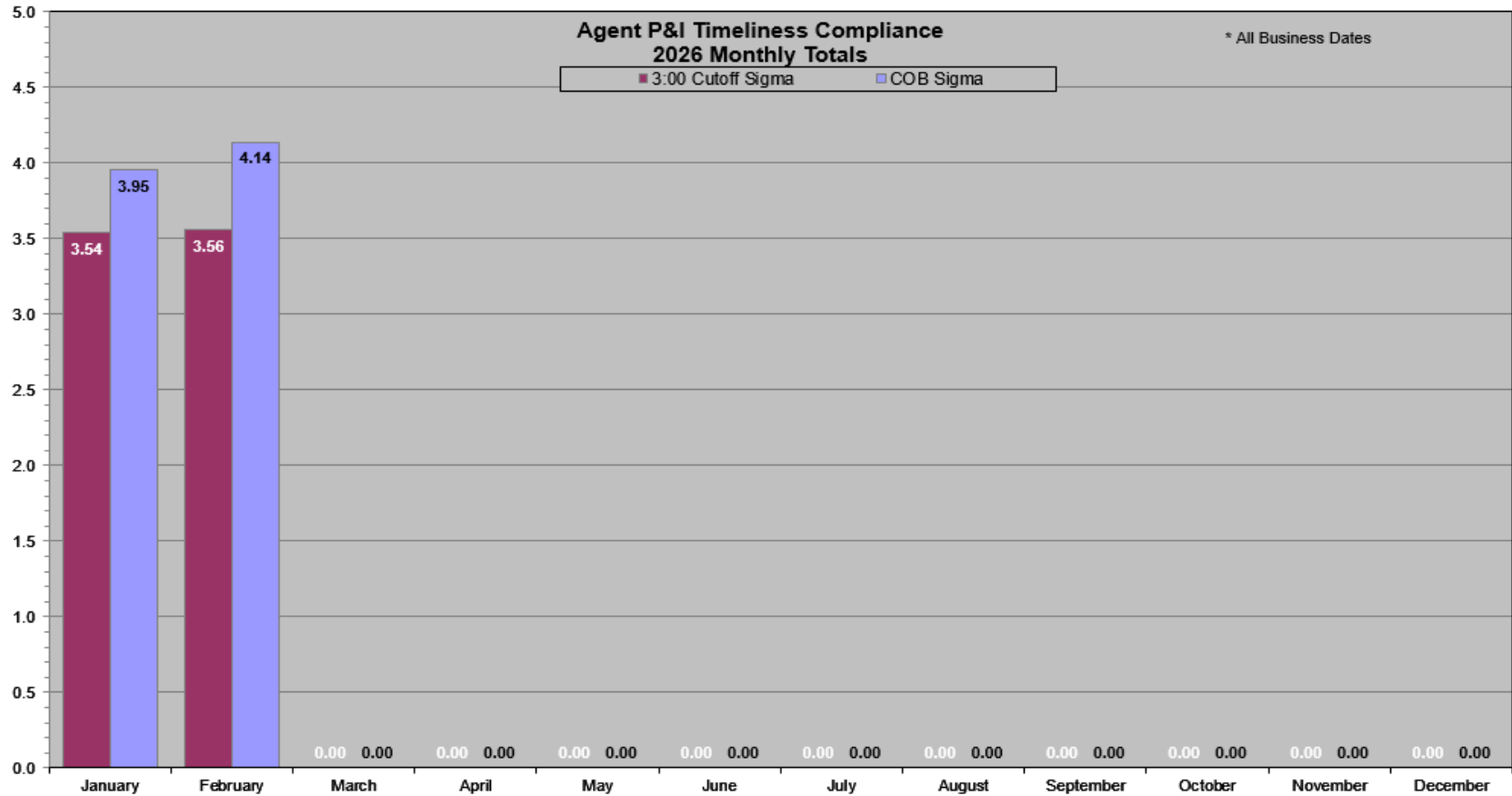
This report highlights the February 2026 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 February 2026 was 3.56σ (98.02)%. 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 February 2026 was 3.94σ (99.26)%. This month's performance is above the target of 3.83σ (99.00%).

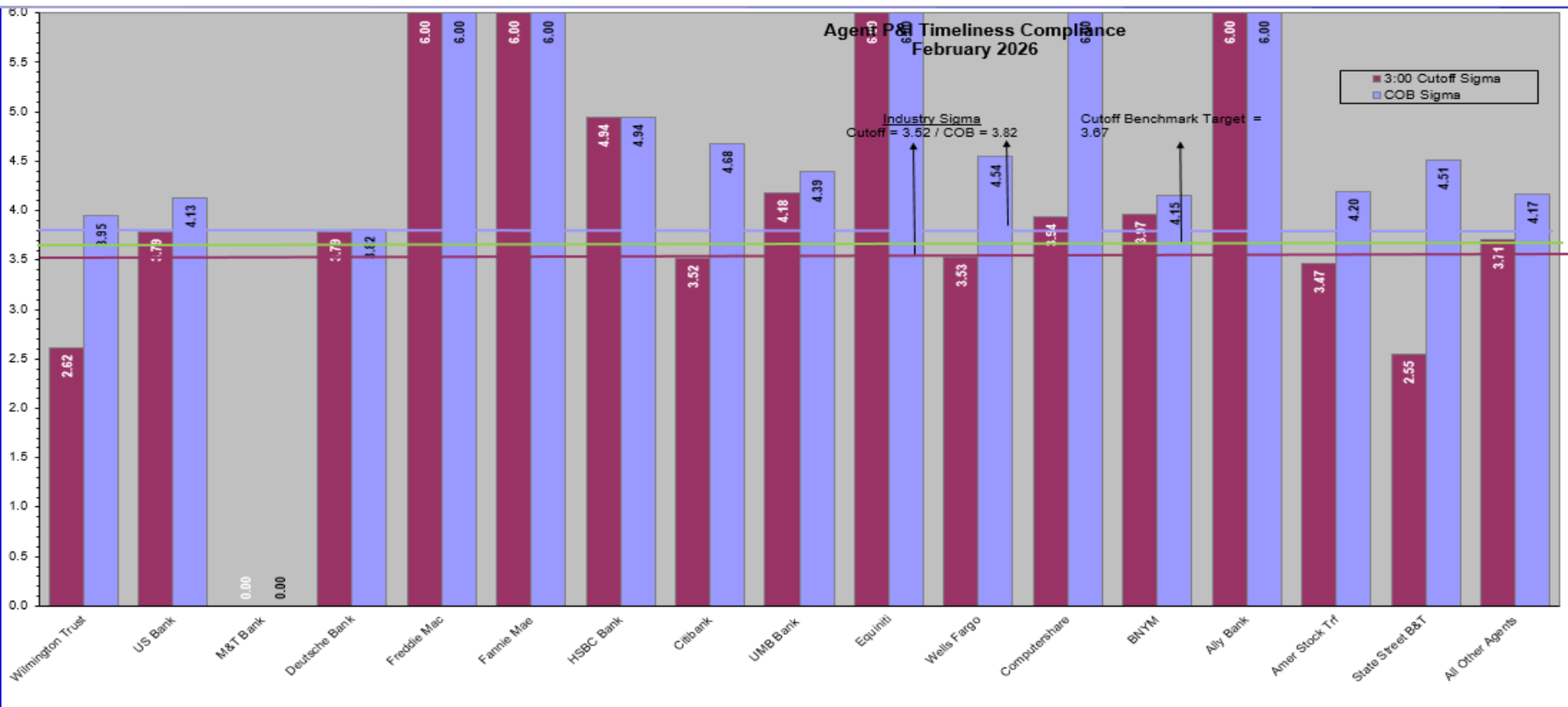
Please visit DTCC's web-site <http://dtcc.com/asset-services/asset-services-performance-metrics.aspx> for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



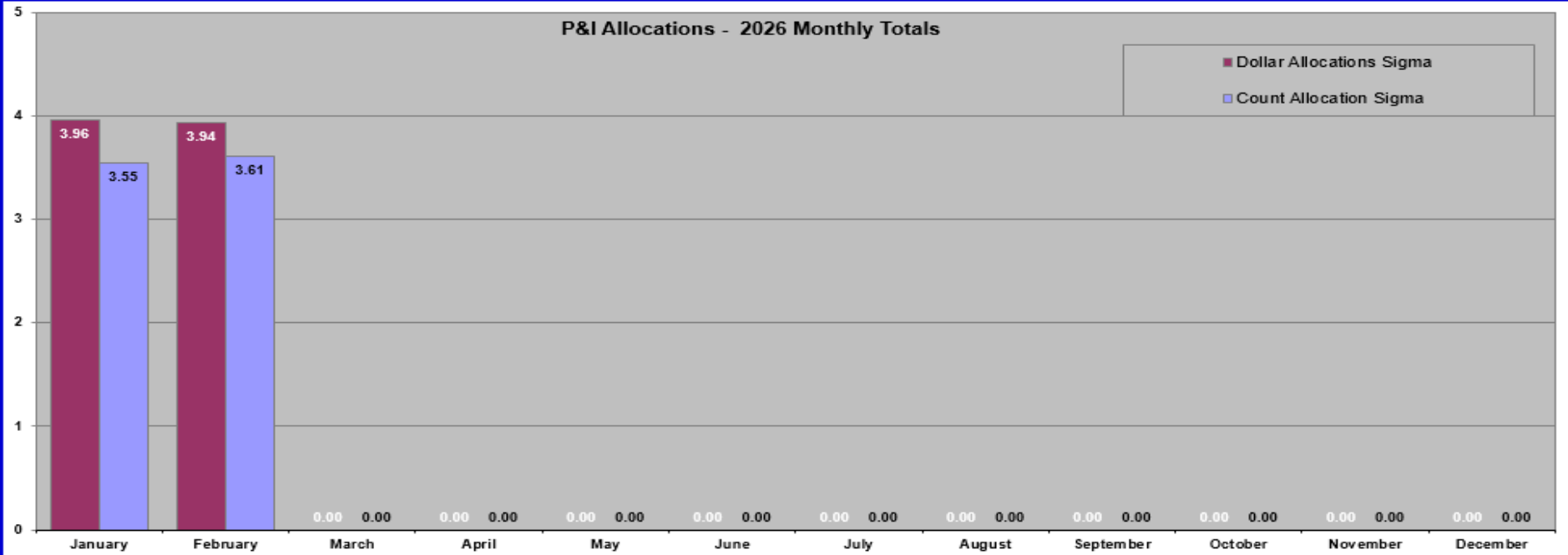
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.92%	98.02%											97.97%
Cutoff Sigma	3.54	3.56											3.55
Percent by COB	99.29%	99.58%											99.43%
COB Sigma	3.95	4.14											4.03

P&I Timeliness Compliance – Agent Performance



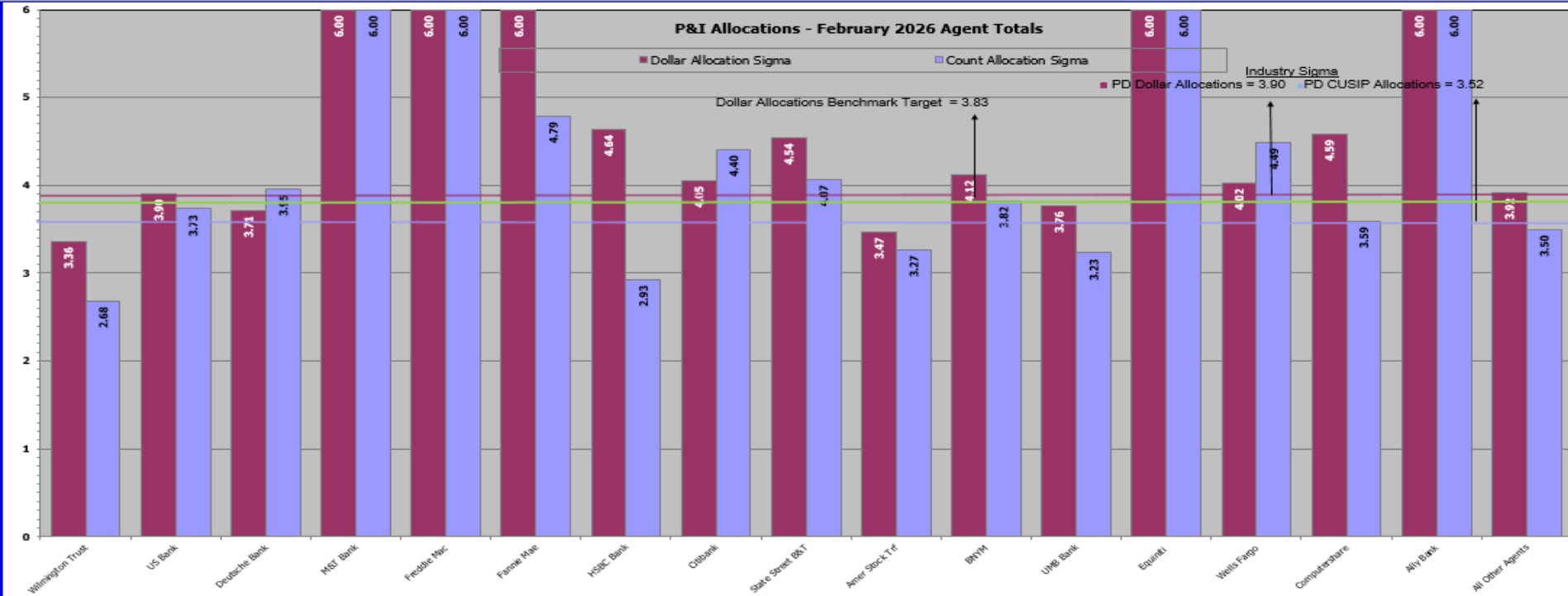
	Wilmington Trust	US Bank	M&T Bank	Deutsche Bank	Freddie Mac	Fannie Mae	HSBC Bank	Citibank	Equiniti	Wells Fargo	Computershare	BNYM	Ally Bank	Amer Stock Trf	State Street B&T	All Other Agents
% of Total Allocations	4.11%	20.56%	0.00%	3.15%	0.42%	0.01%	0.50%	7.07%	2.25%	9.31%	5.46%	31.43%	0.06%	1.03%	0.66%	12.33%
Percent by 3:00 Cutoff	86.79%	98.90%	#DIV/0!	98.90%	100.00%	100.00%	99.97%	97.81%	100.00%	97.89%	99.26%	99.32%	100.00%	97.57%	85.25%	98.66%
Cutoff Sigma	2.62	3.79	#DIV/0!	3.79	6.00	6.00	4.94	3.52	6.00	3.53	3.94	3.97	6.00	3.47	2.55	3.71
Variance from Industry Cutoff	-1.00	0.17	#DIV/0!	0.17	2.38	2.38	1.32	-0.10	2.38	-0.09	0.32	0.35	2.38	-0.15	-1.07	0.10
Percent by COB	99.28%	99.58%	#DIV/0!	98.97%	100.00%	100.00%	99.97%	99.93%	100.00%	99.88%	100.00%	99.60%	100.00%	99.65%	99.87%	99.62%
COB Sigma	3.95	4.13	#DIV/0!	3.82	6.00	6.00	4.94	4.68	6.00	4.54	6.00	4.15	6.00	4.20	4.51	4.17

P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Total Expected Allocations (Billions)	\$488.768	\$455.473											\$944.241
Allocation % Percent	99.31%	99.26%											99.28%
Allocation \$ Sigma	3.96	3.94											3.95
Unallocated Impact (Billions \$)	\$3.373	\$3.389											\$6.763
Total CUSIP Expected	305,959	400,146											706,105
CUSIP Allocations %	97.98%	98.26%											98.14%
CUSIP Allocations Sigma	3.55	3.61											3.58
Unallocated Impact (Count)	6,190	6,946											13,136

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	M&T Bank	Freddie Mac	Fannie Mae	HSBC Bank	Citibank	State Street B&T	Amer Stock Trf	BNYM	Equiniti	Wells Fargo	Computer share	Ally Bank	All Other Agents
Total Expected / % of Industry	\$22.043	\$77.881	\$20.192	\$0.000	\$2.642	\$0.073	\$1.016	\$29.584	\$4.275	\$6.710	\$114.373	\$14.618	\$35.667	\$35.394	\$0.345	\$87.934
	4.84%	17.10%	4.43%	0.00%	0.58%	0.02%	0.22%	6.50%	0.94%	1.47%	25.11%	3.21%	7.83%	7.77%	0.08%	19.31%
Allocation \$ Percent	96.87%	99.18%	98.63%	100.00%	100.00%	100.00%	99.91%	99.46%	99.88%	97.57%	99.57%	100.00%	99.41%	99.90%	100.00%	99.23%
Allocation \$ Sigma	3.36	3.90	3.71	6.00	6.00	6.00	4.64	4.05	4.54	3.47	4.12	6.00	4.02	4.59	6.00	3.92
Variance from Industry \$ Sigma	-0.57	-0.04	-0.23	2.06	2.06	2.06	0.70	0.11	0.60	-0.46	0.19	2.06	0.09	0.65	2.06	-0.01
CUSIP Allocations %	88.12%	98.72%	99.29%	100.00%	100.00%	99.95%	92.37%	99.81%	99.49%	96.15%	98.99%	100.00%	99.86%	98.16%	100.00%	97.73%
CUSIP Allocations Sigma	2.68	3.73	3.95	6.00	6.00	4.79	2.93	4.40	4.07	3.27	3.82	6.00	4.49	3.59	6.00	3.50
Variance from Industry CUSIP Sigma	-0.93	0.12	0.34	2.39	2.39	1.18	-0.68	0.79	0.46	-0.34	0.21	2.39	0.87	-0.02	2.39	-0.11