



# ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

January 2026

# Executive Summary

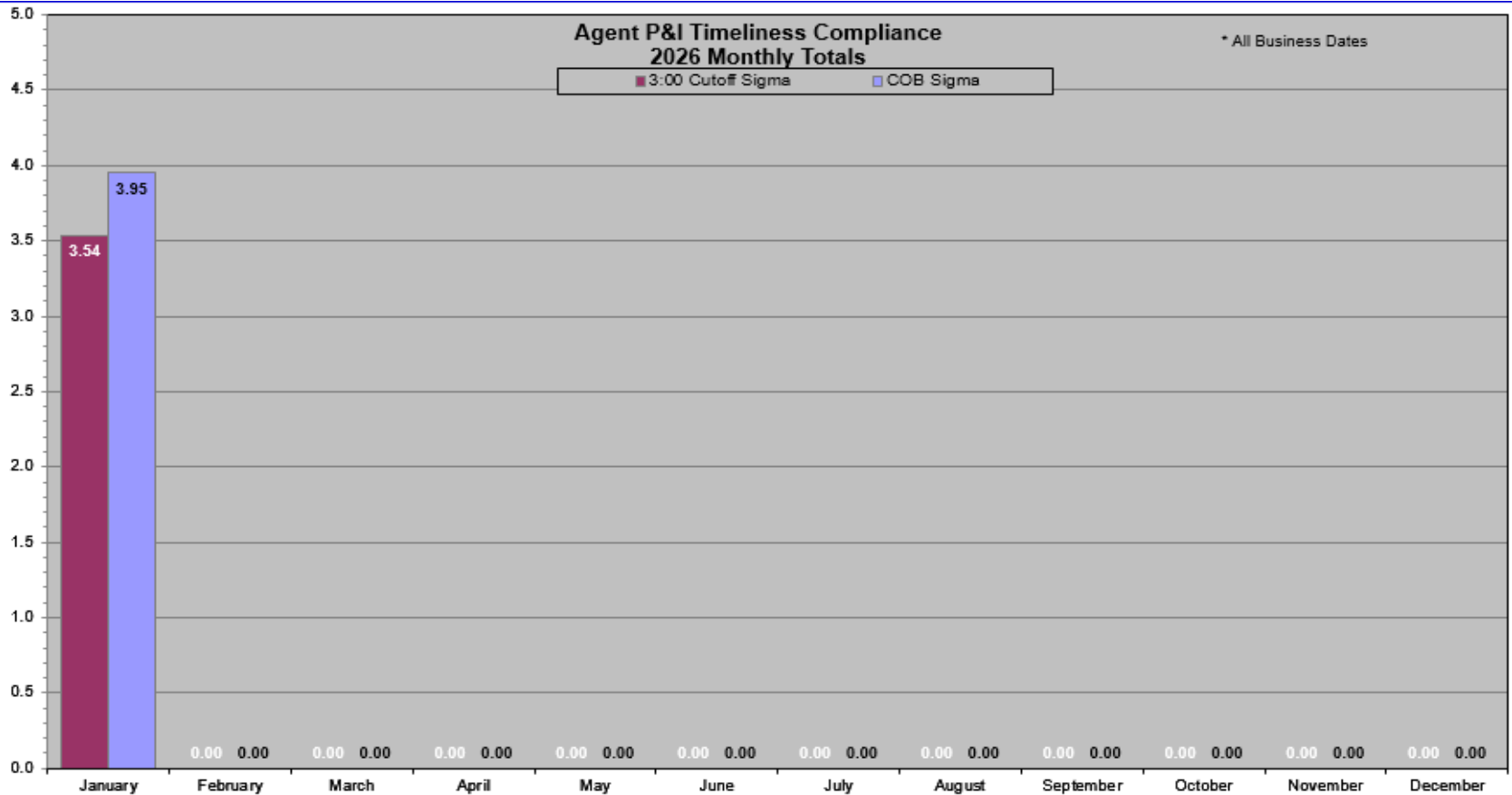
This report highlights the January 2026 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 January 2026 was  $3.54\sigma$  (97.92)%. This month's performance is below the target of  $3.67\sigma$  (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 January 2026 was  $3.96\sigma$  (99.31)%. This month's performance is above the target of  $3.83\sigma$  (99.00)%.

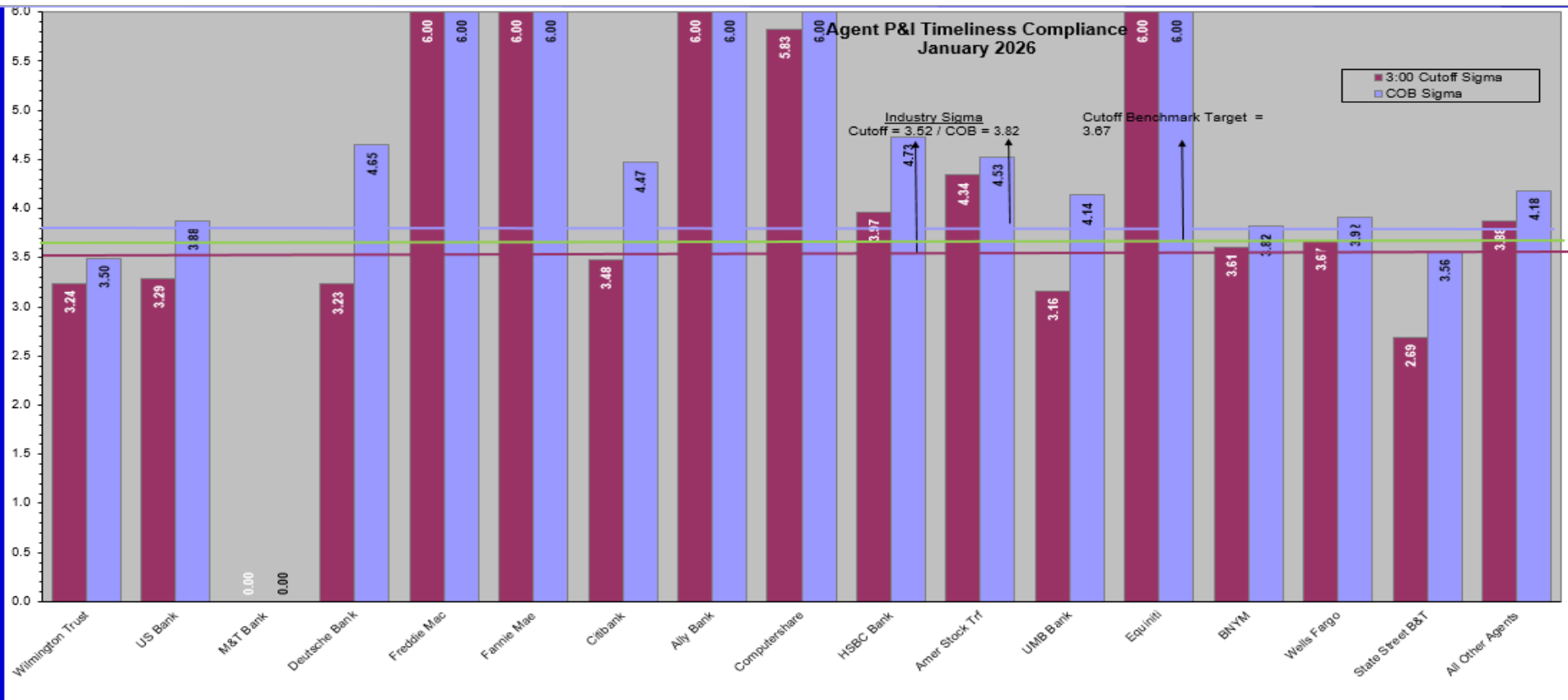
Please visit DTCC's web-site <http://dtcc.com/asset-services/asset-services-performance-metrics.aspx> for more detailed metric definitions and agent trend charts.

# P&I Allocations Monthly Trend



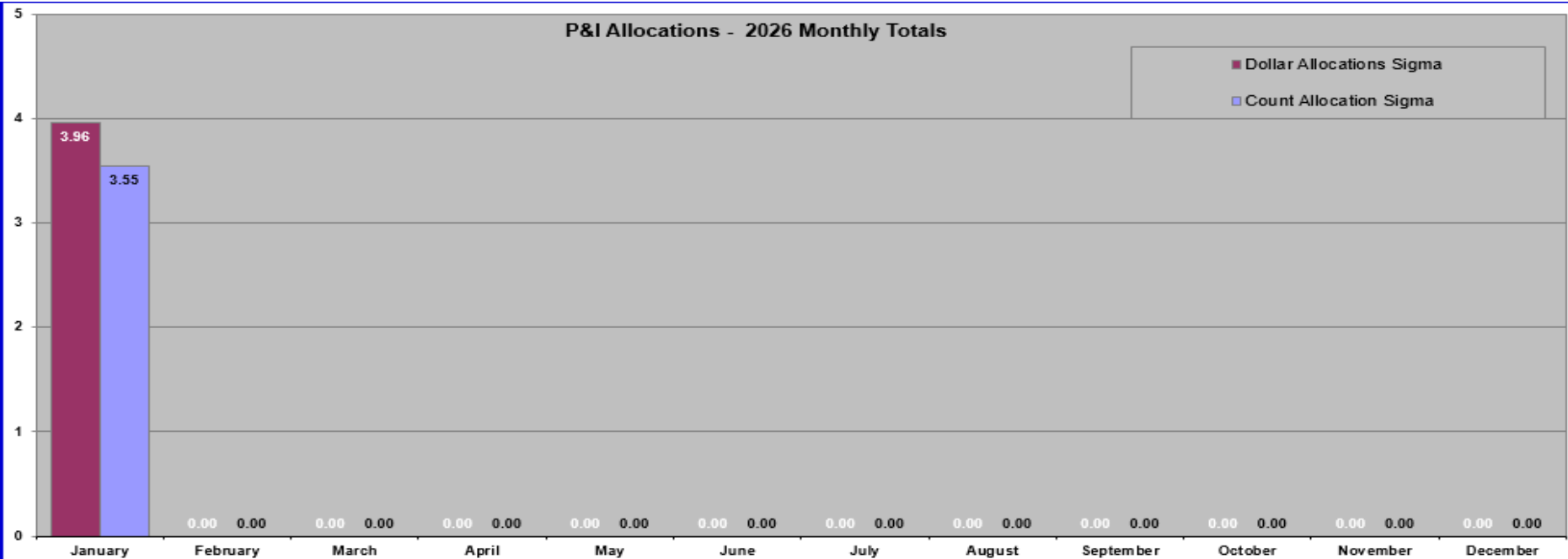
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.92%												97.92%
Cutoff Sigma	3.54												3.54
Percent by COB	99.29%												99.29%
COB Sigma	3.95												3.95

# P&I Timeliness Compliance – Agent Performance



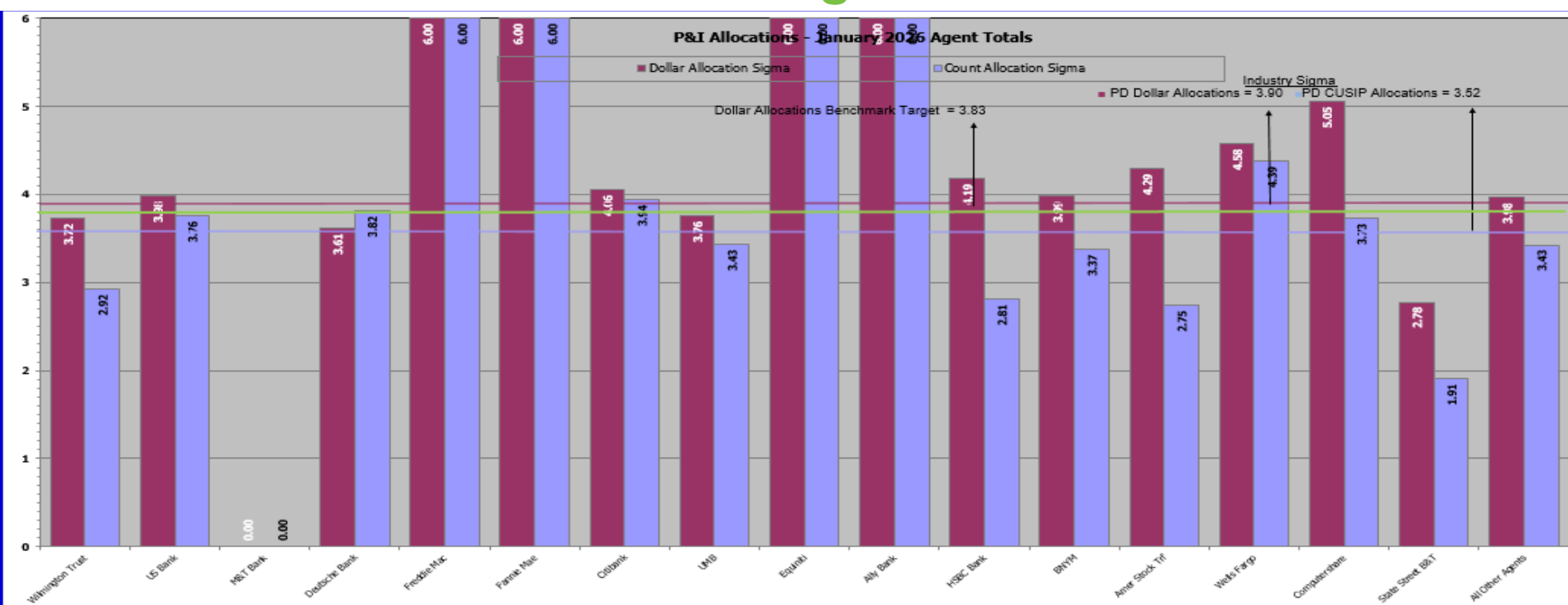
	Wilmington Trust	US Bank	M&T Bank	Deutsche Bank	Freddie Mac	Fannie Mae	Citibank	Ally Bank	Computershare	HSBC Bank	Amer Stock Trf	Equiniti	BNYM	Wells Fargo	State Street B&T	All Other Agents
<b>% of Total Allocations</b>	5.38%	16.18%	0.00%	3.83%	0.84%	0.02%	9.63%	0.24%	5.69%	0.06%	2.95%	2.24%	28.11%	7.19%	0.82%	16.08%
<b>Percent by 3:00 Cutoff</b>	95.87%	96.35%	#DIV/0!	95.84%	100.00%	100.00%	97.62%	100.00%	100.00%	99.32%	99.77%	100.00%	98.26%	98.50%	88.29%	99.13%
<b>Cutoff Sigma</b>	3.24	3.29	#DIV/0!	3.23	6.00	6.00	3.48	6.00	5.83	3.97	4.34	6.00	3.61	3.67	2.69	3.88
<b>Variance from Industry Cutoff</b>	-0.30	-0.25	#DIV/0!	-0.31	2.46	2.46	-0.06	2.46	2.29	0.43	0.80	2.46	0.07	0.13	-0.85	0.34
<b>Percent by COB</b>	97.71%	99.13%	#DIV/0!	99.92%	100.00%	100.00%	99.85%	100.00%	100.00%	99.94%	99.88%	100.00%	98.98%	99.22%	98.02%	99.63%
<b>COB Sigma</b>	3.50	3.88	#DIV/0!	4.65	6.00	6.00	4.47	6.00	6.00	4.73	4.53	6.00	3.82	3.92	3.56	4.18

# P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Total Expected Allocations (Billions)	\$488.768												\$488.768
Allocation % Percent	99.31%												99.31%
Allocation \$ Sigma	3.96												3.96
Unallocated Impact (Billions \$)	\$3.373												\$3.373
Total CUSIP Expected	305,959												305,959
CUSIP Allocations %	97.98%												97.98%
CUSIP Allocations Sigma	3.55												3.55
Unallocated Impact (Count)	6,190												6,190

# P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	M&T Bank	Deutsche Bank	Freddie Mac	Fannie Mae	Citibank	Equiniti	Allly Bank	HSBC Bank	BNYM	Amer Stock Trf	Wells Fargo	Computer share	State Street B&T	All Other Agents
<b>Total Expected / % of Industry</b>	<b>\$25.778</b>	<b>\$76.242</b>	<b>\$0.000</b>	<b>\$18.381</b>	<b>\$3.053</b>	<b>\$0.094</b>	<b>\$47.097</b>	<b>\$11.221</b>	<b>\$1.212</b>	<b>\$0.294</b>	<b>\$137.742</b>	<b>\$14.796</b>	<b>\$34.933</b>	<b>\$28.545</b>	<b>\$4.275</b>	<b>\$82.423</b>
	5.27%	15.60%	0.00%	3.76%	0.62%	0.02%	9.64%	2.30%	0.25%	0.06%	28.18%	3.03%	7.15%	5.84%	0.87%	16.86%
<b>Allocation \$ Percent</b>	<b>98.70%</b>	<b>99.35%</b>	<b>#DIV/0!</b>	<b>98.27%</b>	<b>100.00%</b>	<b>100.00%</b>	<b>99.48%</b>	<b>100.00%</b>	<b>100.00%</b>	<b>99.64%</b>	<b>99.36%</b>	<b>99.74%</b>	<b>99.90%</b>	<b>99.98%</b>	<b>89.93%</b>	<b>99.34%</b>
<b>Allocation \$ Sigma</b>	<b>3.72</b>	<b>3.98</b>	<b>#DIV/0!</b>	<b>3.61</b>	<b>6.00</b>	<b>6.00</b>	<b>4.06</b>	<b>6.00</b>	<b>6.00</b>	<b>4.19</b>	<b>3.99</b>	<b>4.29</b>	<b>4.58</b>	<b>5.05</b>	<b>2.78</b>	<b>3.98</b>
<b>Variance from Industry \$ Sigma</b>	<b>-0.24</b>	<b>0.02</b>	<b>#DIV/0!</b>	<b>-0.35</b>	<b>2.04</b>	<b>2.04</b>	<b>0.10</b>	<b>2.04</b>	<b>2.04</b>	<b>0.23</b>	<b>0.03</b>	<b>0.33</b>	<b>0.62</b>	<b>1.09</b>	<b>-1.18</b>	<b>0.01</b>
<b>CUSIP Allocations %</b>	<b>92.25%</b>	<b>98.81%</b>	<b>#DIV/0!</b>	<b>98.99%</b>	<b>100.00%</b>	<b>100.00%</b>	<b>99.27%</b>	<b>100.00%</b>	<b>100.00%</b>	<b>90.53%</b>	<b>96.93%</b>	<b>89.35%</b>	<b>99.81%</b>	<b>98.73%</b>	<b>66.01%</b>	<b>97.30%</b>
<b>CUSIP Allocations Sigma</b>	<b>2.92</b>	<b>3.76</b>	<b>#DIV/0!</b>	<b>3.82</b>	<b>6.00</b>	<b>6.00</b>	<b>3.94</b>	<b>6.00</b>	<b>6.00</b>	<b>2.81</b>	<b>3.37</b>	<b>2.75</b>	<b>4.39</b>	<b>3.73</b>	<b>1.91</b>	<b>3.43</b>
<b>Variance from Industry CUSIP Sigma</b>	<b>-0.63</b>	<b>0.21</b>	<b>#DIV/0!</b>	<b>0.27</b>	<b>2.45</b>	<b>2.45</b>	<b>0.39</b>	<b>2.45</b>	<b>2.45</b>	<b>-0.74</b>	<b>-0.18</b>	<b>-0.80</b>	<b>0.84</b>	<b>0.19</b>	<b>-1.64</b>	<b>-0.12</b>