DTCC
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ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

June 2026

Executive Summary

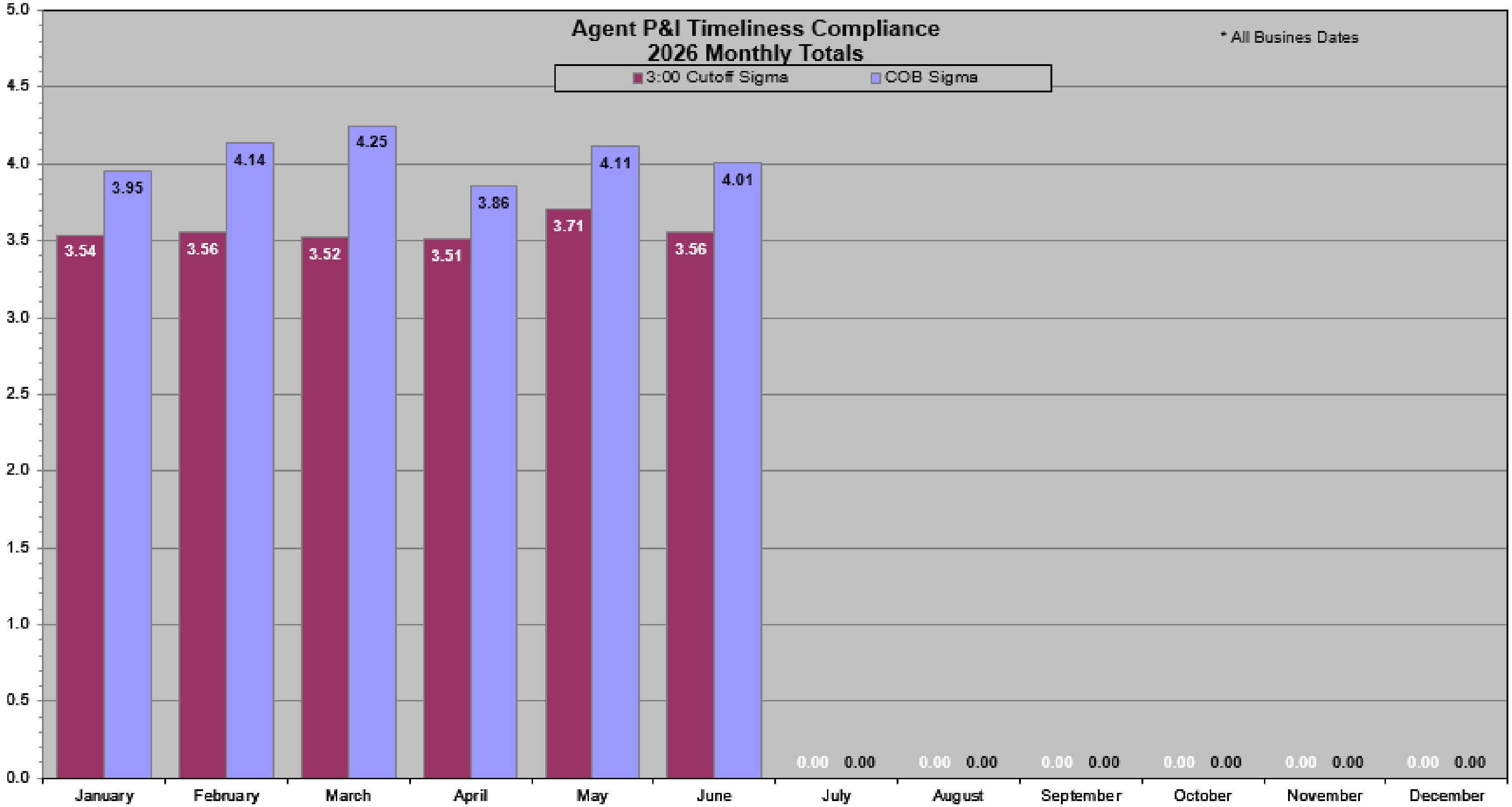
This report highlights the June 2026 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 June 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 June 2026 was 3.49σ (97.69)%. This month's performance is below the target of 3.83σ (99.00%).

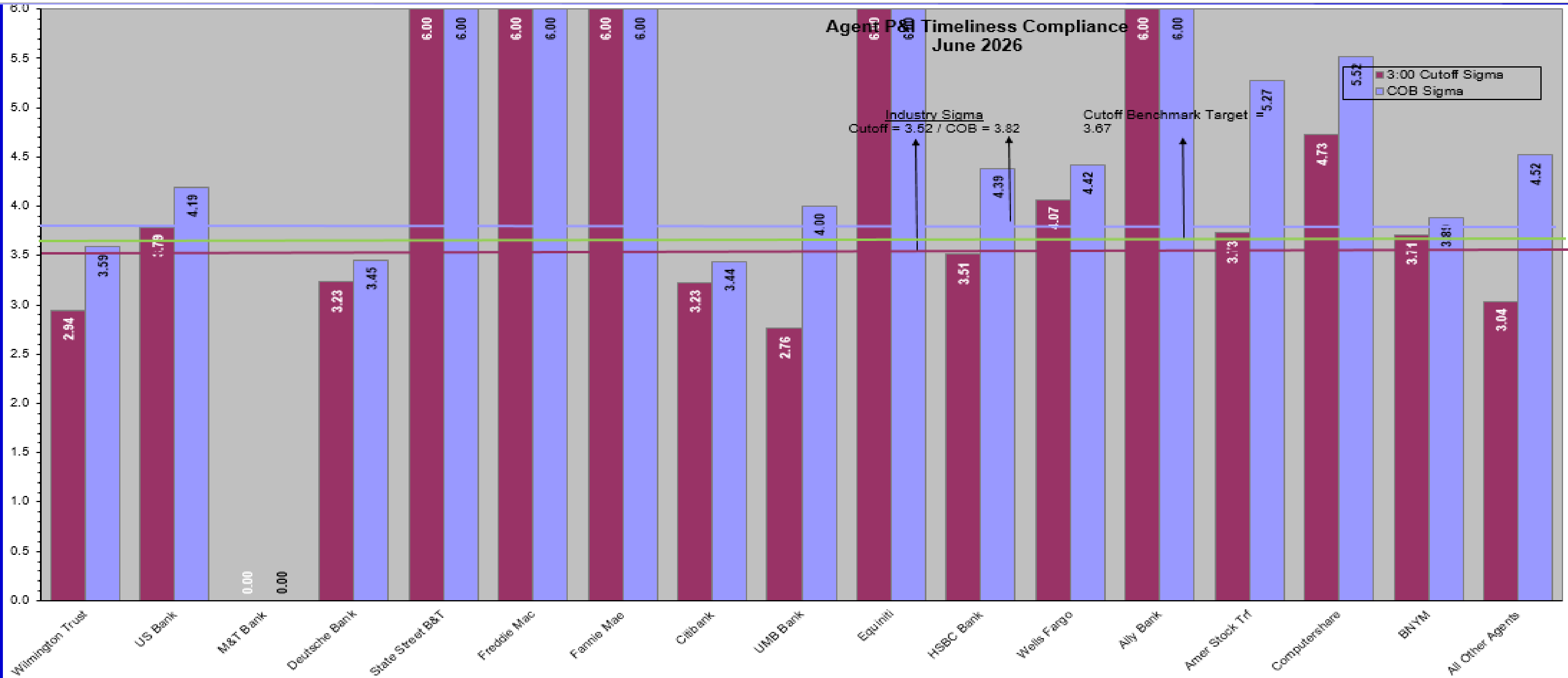
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



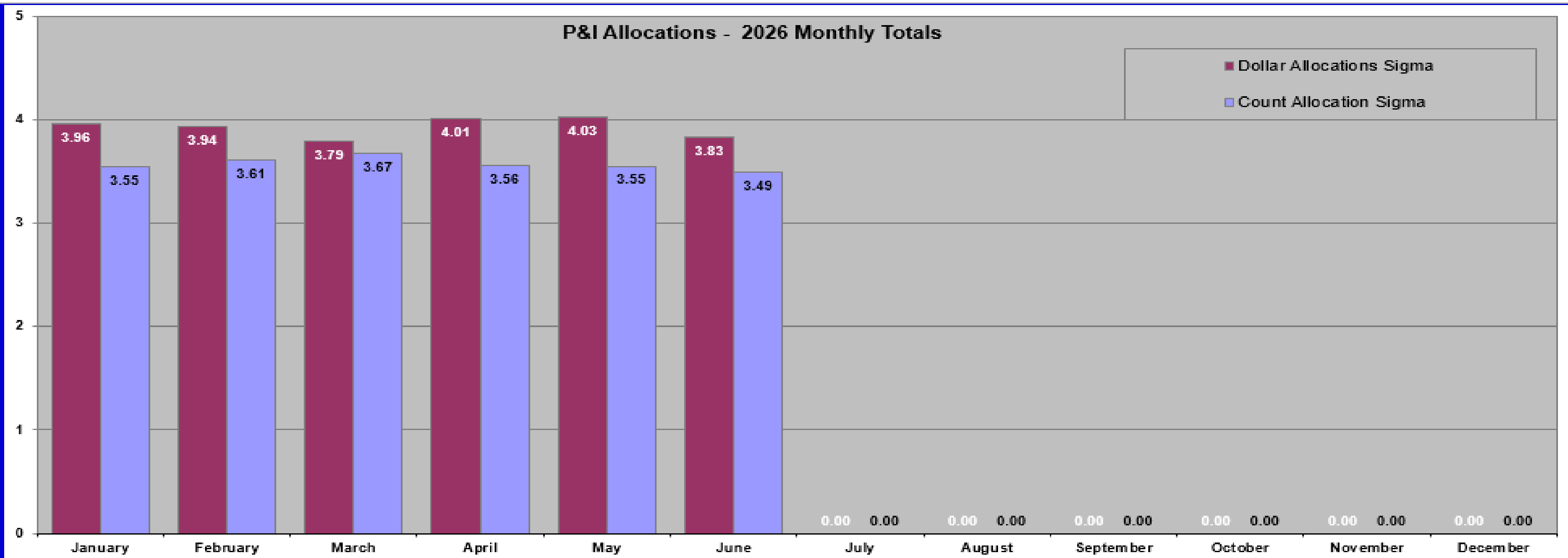
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.92%	98.02%	97.82%	97.77%	98.63%	98.02%							98.02%
Cutoff Sigma	3.54	3.56	3.52	3.51	3.71	3.56							3.56
Percent by COB	99.29%	99.58%	99.70%	99.09%	99.55%	99.40%							99.44%
COB Sigma	3.95	4.14	4.25	3.86	4.11	4.01							4.04

P&I Timeliness Compliance – Agent Performance



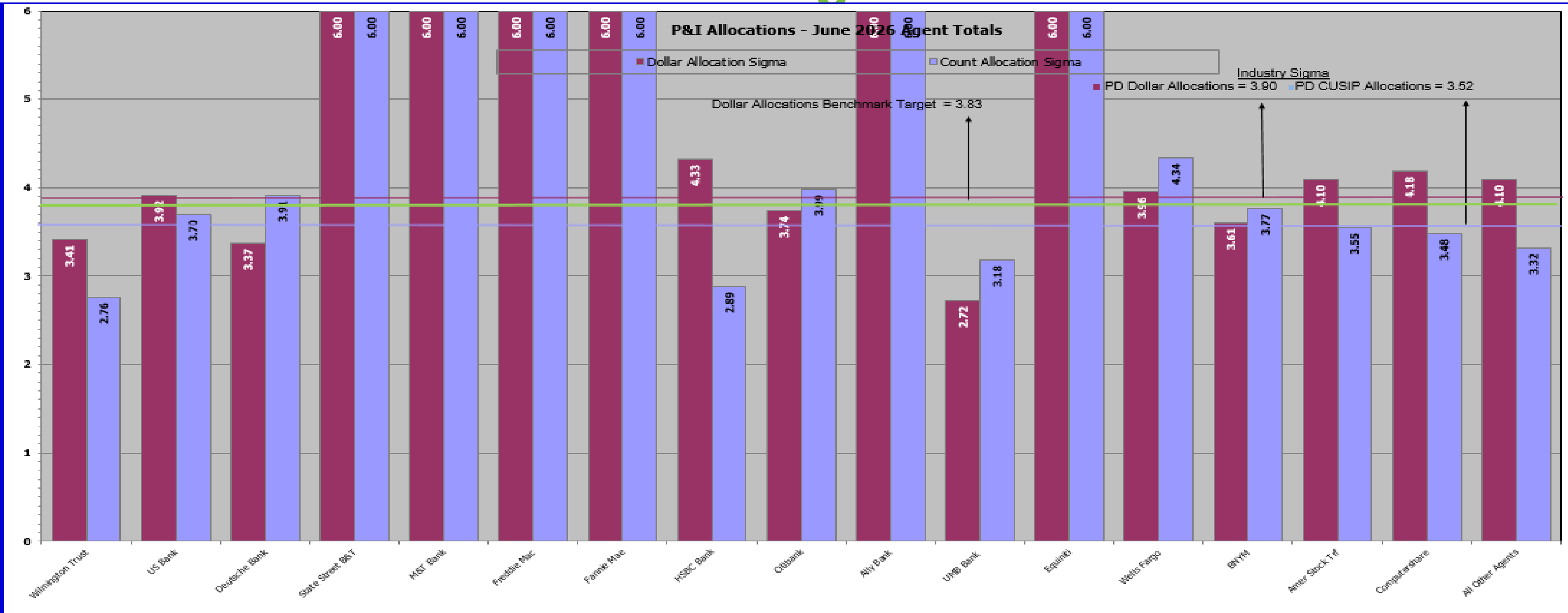
	Vilmington Trust	US Bank	M&T Bank	Deutsche Bank	State Street	Freddie Mac	Fannie Mae	Citibank	Equiniti	HSBC Bank	Vells Fargo	Ally Bank	Amer Stock Trf	Computersh are	BNYM	All Other Agents
% of Total Allocations	3.34%	9.59%	0.00%	1.75%	5.57%	1.38%	0.06%	4.52%	4.82%	0.15%	6.79%	0.01%	2.79%	30.16%	11.82%	16.26%
Percent by 3:00 Cut-off	92.54%	98.89%	#DIV/0!	95.85%	100.00%	100.00%	100.00%	95.79%	100.00%	97.79%	99.49%	100.00%	98.71%	99.94%	98.65%	93.76%
Cutoff Sigma	2.94	3.79	#DIV/0!	3.23	6.00	6.00	6.00	3.23	6.00	3.51	4.07	6.00	3.73	4.73	3.71	3.04
Variance from Industry Cutoff	-0.61	0.23	#DIV/0!	-0.32	2.44	2.44	2.44	-0.33	2.44	-0.04	0.51	2.44	0.17	1.17	0.16	-0.52
Percent by COB	98.17%	99.65%	#DIV/0!	97.46%	100.00%	100.00%	100.00%	97.41%	100.00%	99.81%	99.83%	100.00%	99.99%	100.00%	99.15%	99.87%
COB Sigma	3.59	4.19	#DIV/0!	3.45	6.00	6.00	6.00	3.44	6.00	4.39	4.42	6.00	5.27	5.52	3.89	4.52

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	$575.391	$475.646	$445.445	$570.305							$3011.028
Allocation $ Percent	99.31%	99.26%	98.91%	99.39%	99.43%	99.00%							99.20%
Allocation $ Sigma	3.96	3.94	3.79	4.01	4.03	3.83							3.91
Unallocated Impact (Billions $)	$3.373	$3.389	$6.271	$2.900	$2.561	$5.715							$24.209
Total CUSIP Expected	305,959	400,146	355,667	304,042	291,546	372,601							2,029,961
CUSIP Allocations %	97.98%	98.26%	98.52%	98.01%	97.99%	97.69%							98.08%
CUSIP Allocations Sigma	3.55	3.61	3.67	3.56	3.55	3.49							3.57
Unallocated Impact (Count)	6,190	6,946	5,276	6,055	5,866	8,614							38,947

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	State Street B&T	M&T Bank	Freddie Mac	Fannie Mae	HSBC Bank	Citibank	Ally Bank	Equiniti	Wells Fargo	BNYM	Amer Stock Trf	Computer share	All Other Agents
Total Expected / % of Industry	$18.883	$80.651	$18.090	$17.003	$0.060	$3.889	$0.183	$0.449	$32.955	$0.615	$14.477	$40.119	$109.884	$10.275	$93.626	$125.458
	3.31%	14.14%	3.17%	2.98%	0.01%	0.68%	0.03%	0.08%	5.78%	0.11%	2.54%	7.03%	19.27%	1.80%	16.42%	22.00%
Allocation $ Percent	97.22%	99.22%	96.96%	100.00%	100.00%	100.00%	100.00%	99.76%	98.73%	100.00%	100.00%	99.30%	98.25%	99.53%	99.64%	99.53%
Allocation $ Sigma	3.41	3.92	3.37	6.00	6.00	6.00	6.00	4.33	3.74	6.00	6.00	3.96	3.61	4.10	4.18	4.10
Variance from Industry $ Sigma	-0.41	0.09	-0.45	2.17	2.17	2.17	2.17	0.50	-0.09	2.17	2.17	0.13	-0.22	0.27	0.36	0.27
CUSIP Allocations %	89.67%	98.62%	99.21%	100.00%	100.00%	100.00%	100.00%	91.75%	99.36%	100.00%	100.00%	99.78%	98.85%	97.99%	97.63%	96.59%
CUSIP Allocations Sigma	2.76	3.70	3.91	6.00	6.00	6.00	6.00	2.89	3.99	6.00	6.00	4.34	3.77	3.55	3.48	3.32
Variance from Industry CUSIP Sigma	-0.73	0.21	0.42	2.51	2.51	2.51	2.51	-0.60	0.50	2.51	2.51	0.85	0.28	0.06	-0.01	-0.17