ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

May 2026

Executive Summary

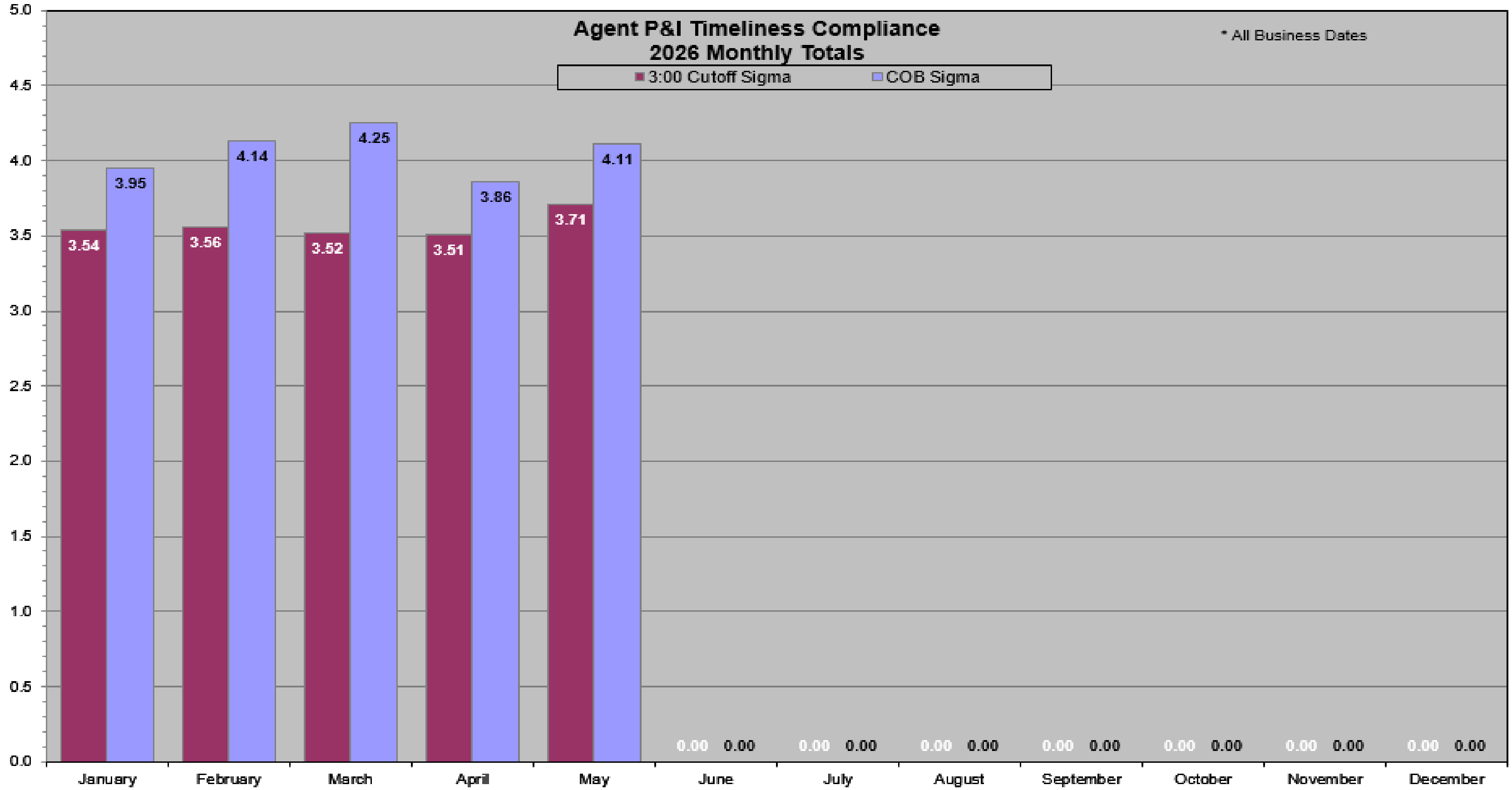
This report highlights the May 2026 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 May 2026 was 3.71σ (98.63)%. This month's performance is above 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 May 2026 was 4.03 σ (99.43)%. This month's performance is above the target of 3.83σ (99.00%).

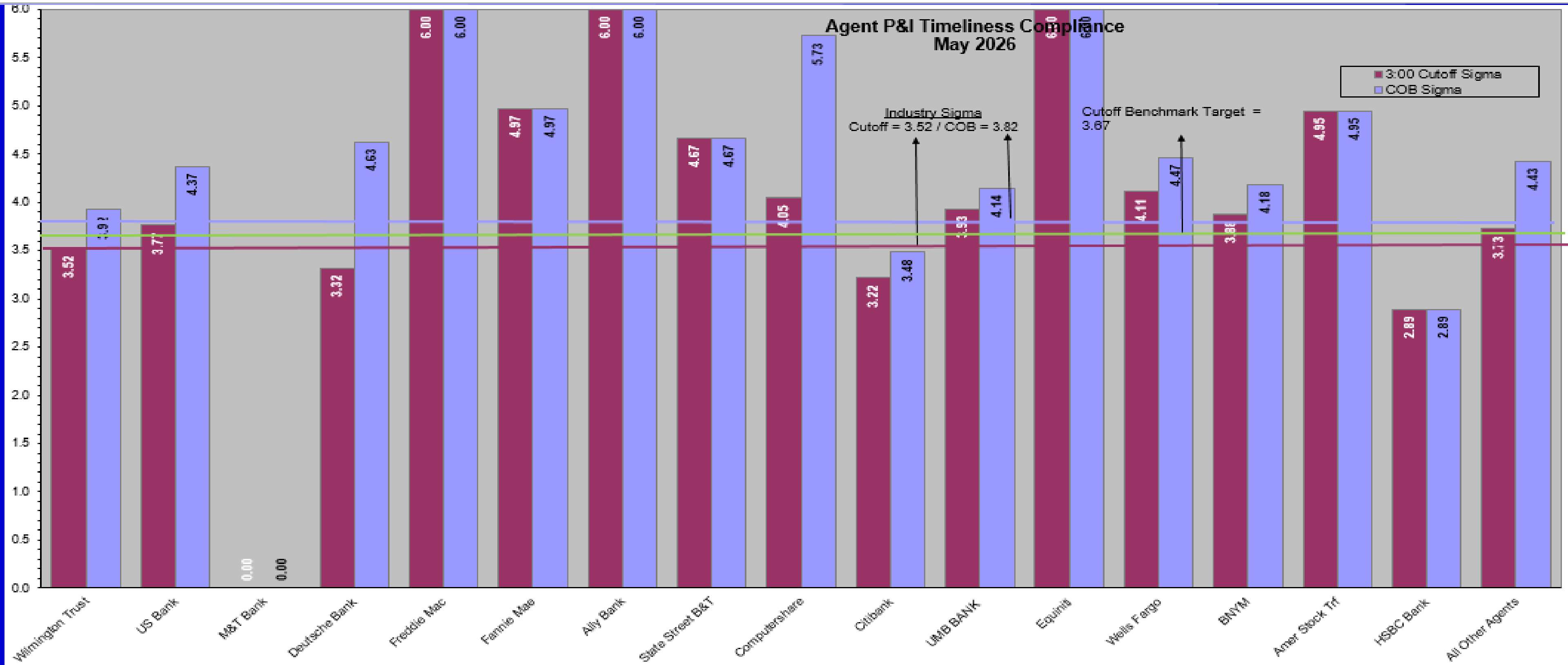
Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



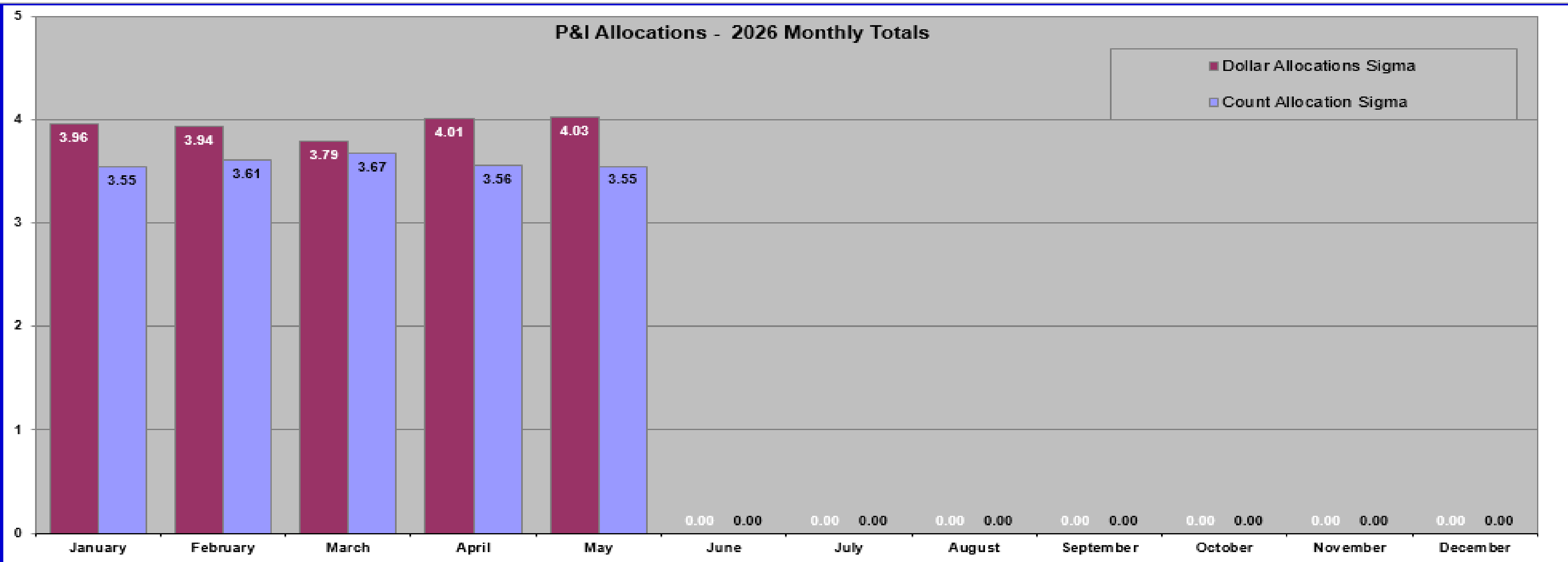
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.92%	98.02%	97.82%	97.77%	98.63%								98.02%
Cutoff Sigma	3.54	3.56	3.52	3.51	3.71								3.56
Percent by COB	99.29%	99.58%	99.70%	99.09%	99.55%								99.45%
COB Sigma	3.95	4.14	4.25	3.86	4.11								4.04

P&I Timeliness Compliance – Agent Performance



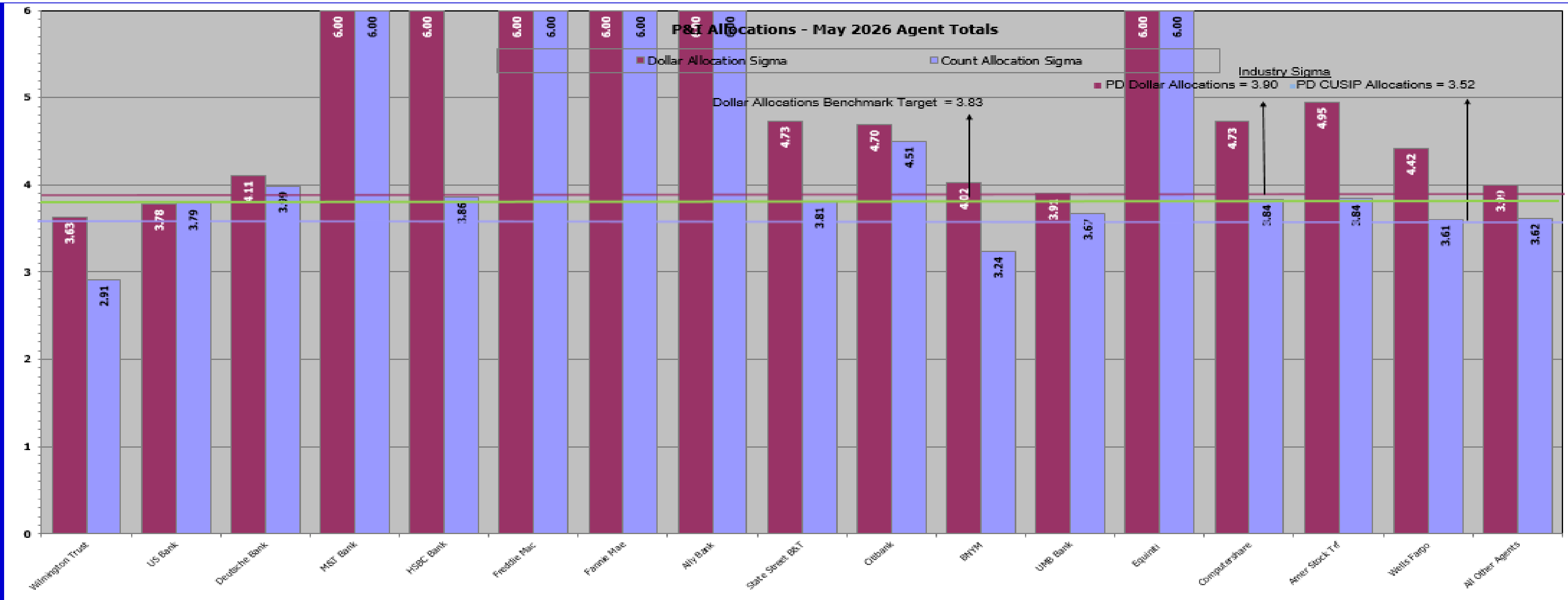
	Wilmington Trust	US Bank	M&T Bank	Deutsche Bank	Freddie Mac	Fannie Mae	Ally Bank	State Street B&T	Computer share	Citibank	Equiniti	Wells Fargo	BNYM	Amer Stock Trf	HSBC Bank	All Other Agents
% of Total Allocations	4.59%	17.14%	0.00%	3.68%	0.67%	0.02%	0.02%	0.95%	7.73%	8.74%	2.88%	8.97%	23.15%	1.80%	0.43%	18.11%
Percent by 3:00 Cut-off	97.83%	98.83%	#DIV/0!	96.58%	100.00%	99.97%	100.00%	99.92%	99.46%	95.72%	100.00%	99.55%	99.13%	99.97%	91.73%	98.70%
Cutoff Sigma	3.52	3.77	#DIV/0!	3.32	6.00	4.97	6.00	4.67	4.05	3.22	6.00	4.11	3.88	4.95	2.89	3.73
Variance from Industry Cutoff Sigma	-0.19	0.06	#DIV/0!	-0.38	2.29	1.26	2.29	0.96	0.34	-0.49	2.29	0.40	0.17	1.24	-0.82	0.02
Percent by COB	99.23%	99.80%	#DIV/0!	99.91%	100.00%	99.97%	100.00%	99.92%	100.00%	97.64%	100.00%	99.85%	99.63%	99.97%	91.73%	99.83%
COB Sigma	3.92	4.37	#DIV/0!	4.63	6.00	4.97	6.00	4.67	5.73	3.48	6.00	4.47	4.18	4.95	2.89	4.43

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								$2440.723
Allocation $ Percent	99.31%	99.26%	98.91%	99.39%	99.43%								99.24%
Allocation $ Sigma	3.96	3.94	3.79	4.01	4.03								3.93
Unallocated Impact (Billions $)	$3.373	$3.389	$6.271	$2.900	$2.561								$18.494
Total CUSIP Expected	305,959	400,146	355,667	304,042	291,546								1,657,360
CUSIP Allocations %	97.98%	98.26%	98.52%	98.01%	97.99%								98.17%
CUSIP Allocations Sigma	3.55	3.61	3.67	3.56	3.55								3.59
Unallocated Impact (Count)	6,190	6,946	5,276	6,055	5,866								30,333

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	M&T Bank	HSBC Bank	Freddie Mac	Fannie Mae	Ally Bank	State Street B&T	Citibank	BNYM	Equiniti	Computer share	Amer Stock Trf	Wells Fargo	All Other Agents
Total Expected / % of Industry	$20.008	$75.433	$15.653	$0.387	$1.065	$2.286	$0.111	$0.100	$4.343	$37.458	$104.125	$13.178	$35.289	$8.233	$39.663	$85.392
	4.49%	16.93%	3.51%	0.09%	0.24%	0.51%	0.02%	0.02%	0.97%	8.41%	23.38%	2.96%	7.92%	1.85%	8.90%	19.17%
Allocation $ Percent	98.35%	98.86%	99.54%	100.00%	100.00%	100.00%	100.00%	100.00%	99.94%	99.93%	99.41%	100.00%	99.94%	99.97%	99.83%	99.37%
Allocation $ Sigma	3.63	3.78	4.11	6.00	6.00	6.00	6.00	6.00	4.73	4.70	4.02	6.00	4.73	4.95	4.42	3.99
Variance from Industry $ Sigma	-0.40	-0.25	0.08	1.97	1.97	1.97	1.97	1.97	0.70	0.67	-0.01	1.97	0.70	0.93	0.40	-0.04
CUSIP Allocations %	92.02%	98.89%	99.36%	100.00%	99.09%	100.00%	100.00%	100.00%	98.96%	99.87%	95.94%	100.00%	99.03%	99.04%	98.25%	98.31%
CUSIP Allocations Sigma	2.91	3.79	3.99	6.00	3.86	6.00	6.00	6.00	3.81	4.51	3.24	6.00	3.84	3.84	3.61	3.62
Variance from Industry CUSIP Sigma	-0.65	0.24	0.44	2.45	0.31	2.45	2.45	2.45	0.26	0.95	-0.31	2.45	0.29	0.29	0.06	0.07