



ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

March 2026

Executive Summary

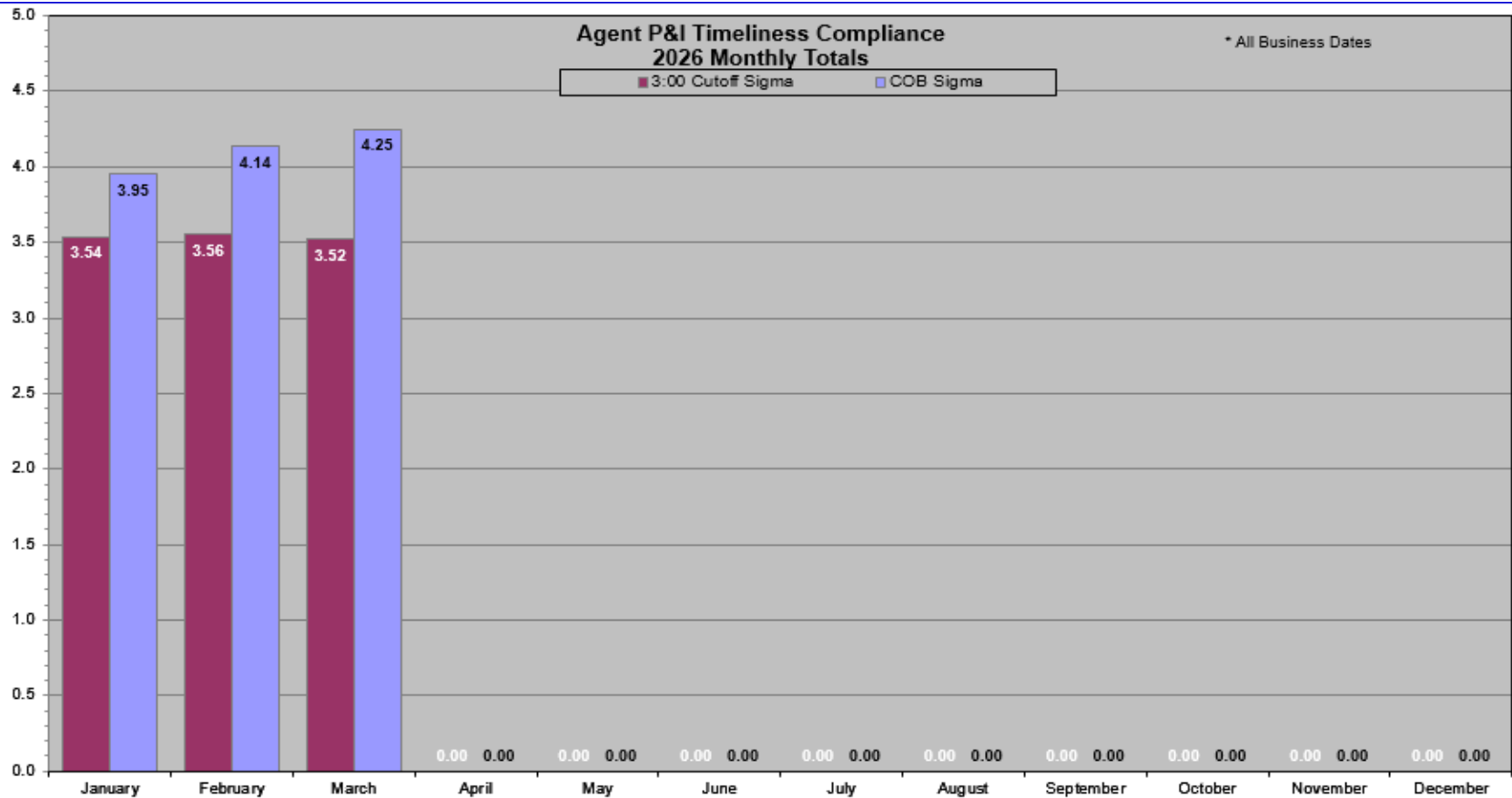
This report highlights the March 2026 performance of the top agents vs. industry targets. This report focuses on the following metrics:

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 March 2026 was 3.52σ (97.82)%. 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 March 2026 was 3.79σ (98.91)%. This month's performance is below the target of 3.83σ (99.00%).

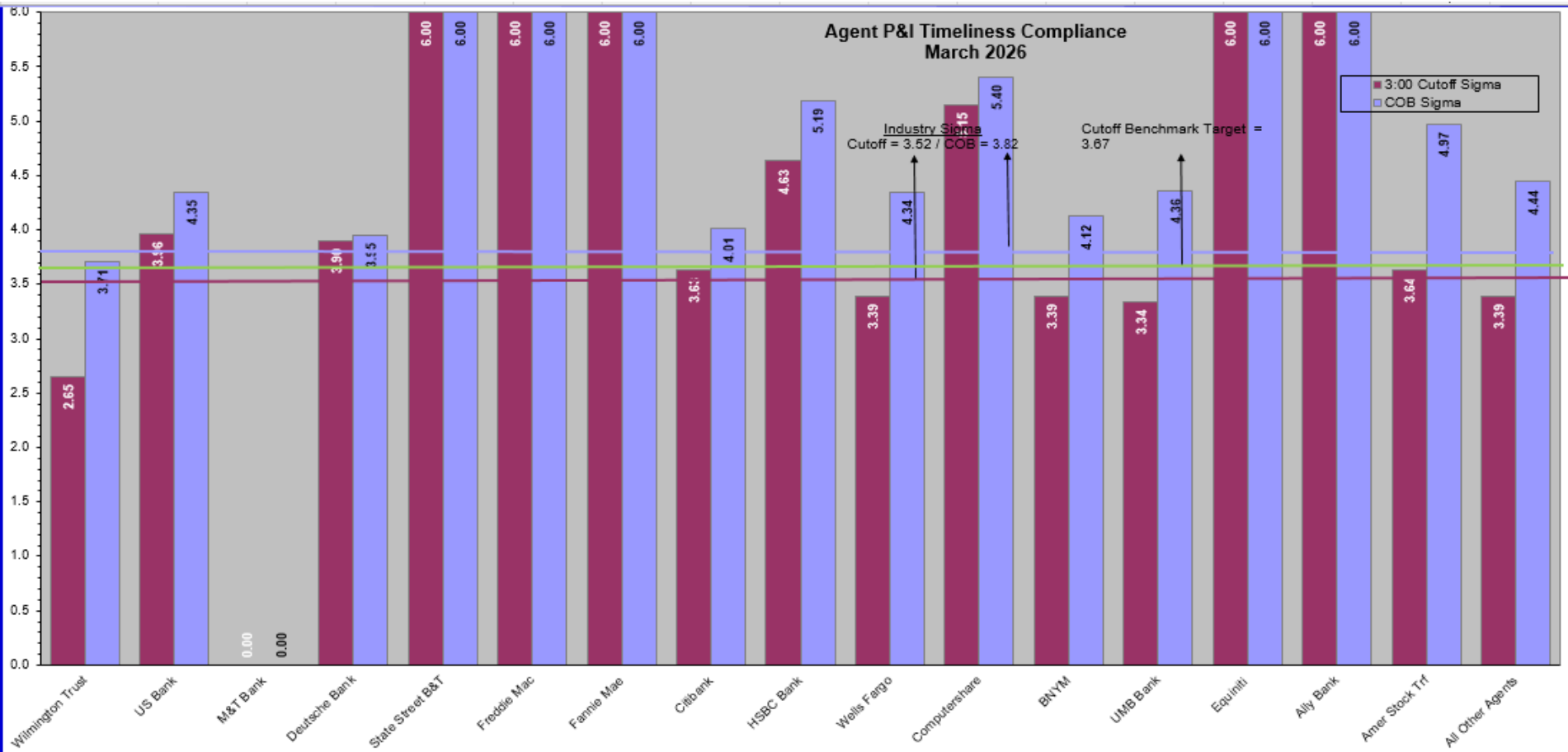
Please visit DTCC's web-site <http://dtcc.com/asset-services/asset-services-performance-metrics.aspx> for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend



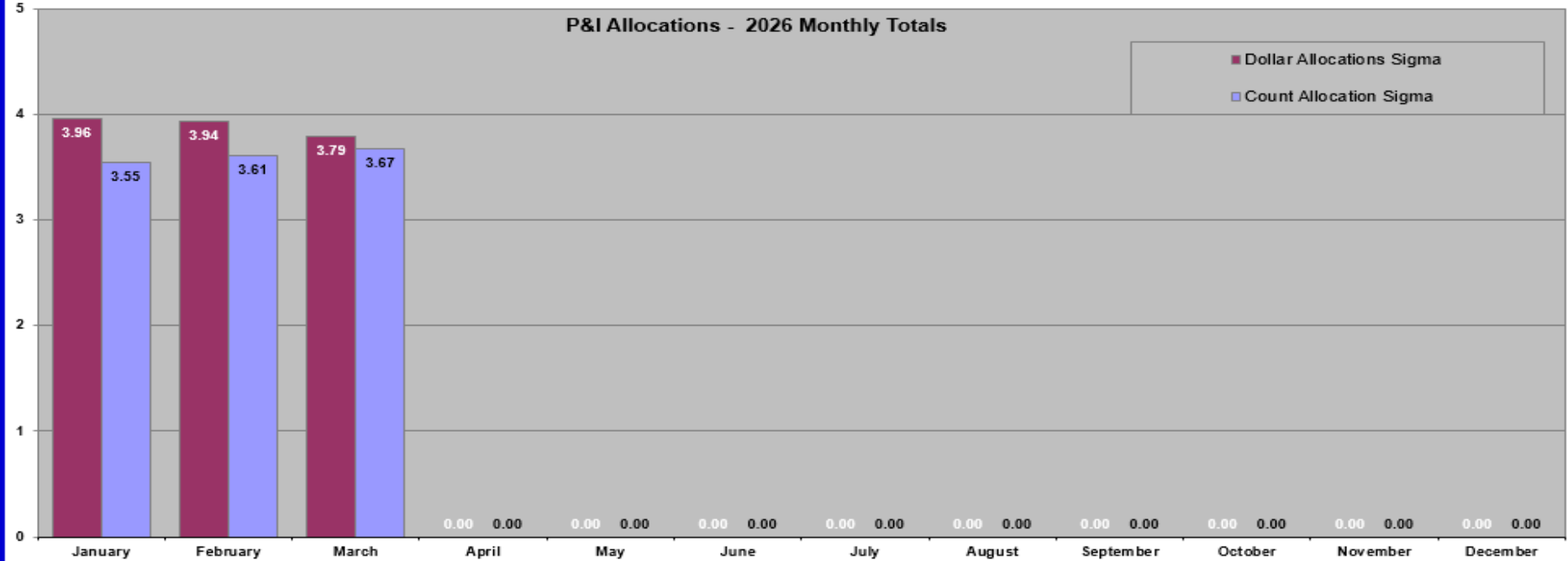
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.92%	98.02%	97.82%										97.91%
Cutoff Sigma	3.54	3.56	3.52										3.54
Percent by COB	99.29%	99.58%	99.70%										99.53%
COB Sigma	3.95	4.14	4.25										4.10

Agent P&I Timeliness Compliance March 2026



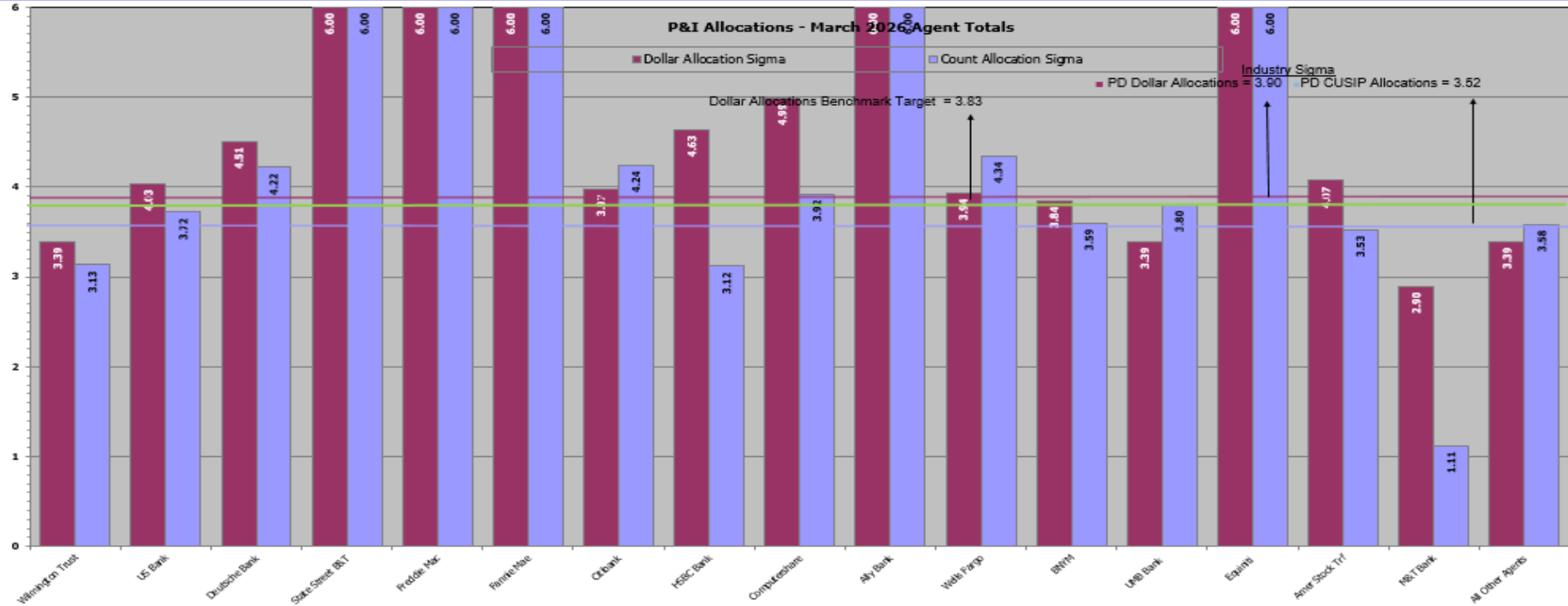
	Wilmington Trust	US Bank	M&T Bank	Deutsche Bank	State Street	Freddie Mac	Fannie Mae	Citibank	HSBC Bank	Wells Fargo	Computershare	BNYM	Equiniti	Ally Bank	Amer Stock Trf	All Other Agents
% of Total Allocations	3.18%	11.44%	0.00%	3.61%	2.12%	0.61%	0.02%	8.04%	0.18%	6.83%	15.48%	24.62%	2.46%	0.06%	1.45%	18.94%
Percent by 3:00 Cutoff	87.45%	99.31%	#DIV/0!	99.18%	100.00%	100.00%	100.00%	98.34%	99.91%	97.09%	99.99%	97.06%	100.00%	100.00%	98.38%	97.07%
Cutoff Sigma	2.65	3.96	#DIV/0!	3.90	6.00	6.00	6.00	3.63	4.63	3.39	5.15	3.39	6.00	6.00	3.64	3.39
Variance from Industry Cutoff	-0.87	0.45	#DIV/0!	0.38	2.48	2.48	2.48	0.11	1.11	-0.12	1.64	-0.13	2.48	2.48	0.12	-0.13
Percent by COB	98.64%	99.78%	#DIV/0!	99.28%	100.00%	100.00%	100.00%	99.40%	99.99%	99.78%	100.00%	99.57%	100.00%	100.00%	99.97%	99.84%
COB Sigma	3.71	4.35	#DIV/0!	3.95	6.00	6.00	6.00	4.01	5.19	4.34	5.40	4.12	6.00	6.00	4.97	4.44

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										\$1519.632
Allocation % Percent	99.31%	99.26%	98.91%										99.14%
Allocation \$ Sigma	3.96	3.94	3.79										3.88
Unallocated Impact (Billions \$)	\$3.373	\$3.389	\$6.271										\$13.034
Total CUSIP Expected	305,959	400,146	355,667										1,061,772
CUSIP Allocations %	97.98%	98.26%	98.52%										98.27%
CUSIP Allocations Sigma	3.55	3.61	3.67										3.61
Unallocated Impact (Count)	6,190	6,946	5,276										18,412

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	State Street B&T	Freddie Mac	Fannie Mae	Citibank	HSBC Bank	Computer share	Ally Bank	Wells Fargo	BNYM	Equiniti	Amer Stock Trf	M&T Bank	All Other Agents
Total Expected % of Industry	\$17.204	\$62.773	\$20.498	\$12.365	\$2.440	\$0.087	\$45.541	\$1.073	\$90.758	\$0.717	\$41.093	\$143.055	\$14.363	\$8.471	\$0.013	\$112.461
	2.99%	10.91%	3.56%	2.15%	0.42%	0.02%	7.91%	0.19%	15.77%	0.12%	7.14%	24.86%	2.50%	1.47%	0.00%	19.55%
Allocation %	97.05%	99.44%	99.87%	100.00%	100.00%	100.00%	99.33%	99.91%	99.98%	100.00%	99.26%	99.05%	100.00%	99.50%	91.90%	97.09%
Allocation \$ Sigma	3.39	4.03	4.51	6.00	6.00	6.00	3.97	4.63	4.99	6.00	3.94	3.84	6.00	4.07	2.90	3.39
Variance from Industry \$ Sigma	-0.41	0.24	0.71	2.21	2.21	2.21	0.18	0.84	1.19	2.21	0.14	0.05	2.21	0.28	-0.90	-0.40
CUSIP Allocations %	94.89%	98.68%	99.67%	100.00%	100.00%	100.00%	99.70%	94.74%	99.22%	100.00%	99.77%	98.19%	100.00%	97.86%	35.00%	98.15%
Allocations \$	3.13	3.72	4.22	6.00	6.00	6.00	4.24	3.12	3.92	6.00	4.34	3.59	6.00	3.53	1.11	3.58
Variance from Industry CUSIP Sigma	-0.54	0.05	0.54	2.33	2.33	2.33	0.57	-0.55	0.24	2.33	0.67	-0.08	2.33	-0.15	-2.56	-0.09