

AGENT REPORT CARD

May 2021

Agent Report Card



This report highlights the performance of the top agents responsible for the processing of CMO/ABS securities in two specific areas of concern:

- 1) The unavailability of timely rate information.**
- 2) Inaccurate rate information that requires amendment and therefore post payable date adjustments to DTCC's Clients.**

The impact of each agent on last month's performance is reflected in bar charts showing "late/amended" information.

In addition, the top three agents with the best record in each category have been highlighted in Green.

Agent Report Card - Rankings

Agent Report Card

Rankings based on a percentage of an agent's total rates

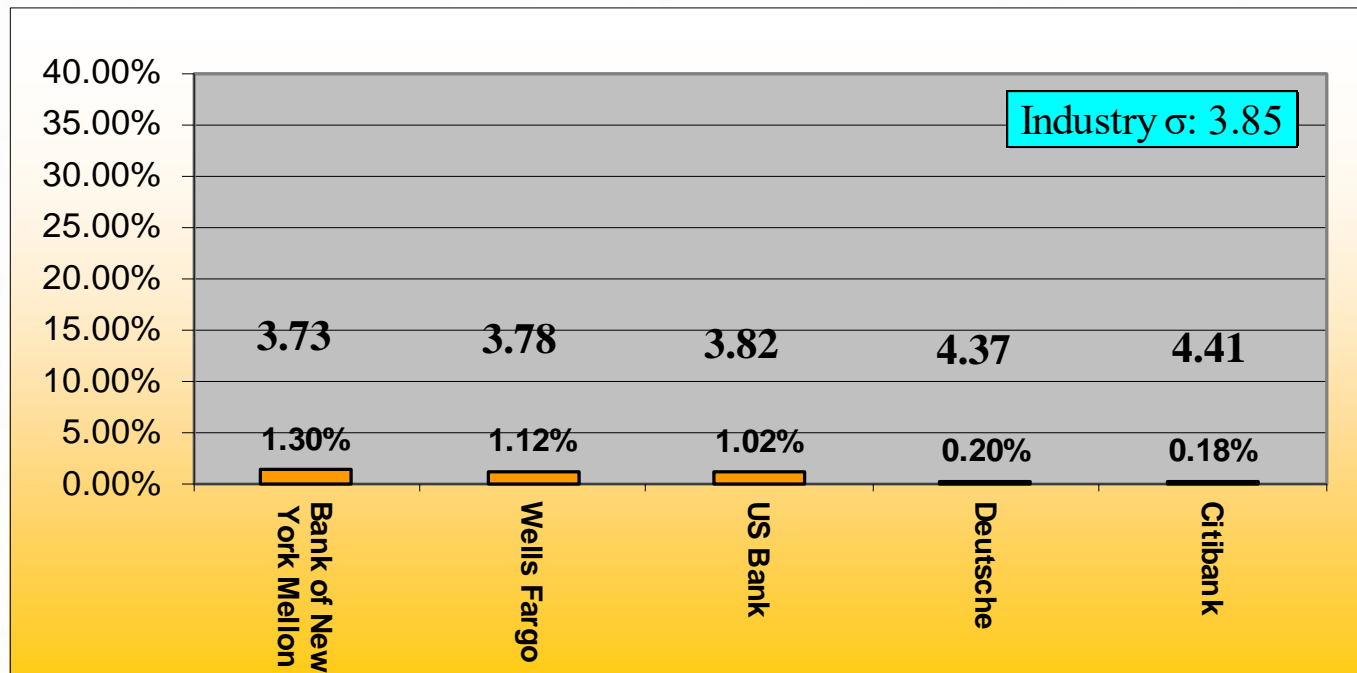
(Best three in each category highlighted in green)

	Rates Open at COB P/D - 1	Late Rates after 3:00 pm Cut-off on P/D	Amended Announcements	Amended Announcements 30 Days + after P/D
Bank of New York Mellon	4	5	3	1
Citibank	1	2	2	2
Deutsche Bank	2	1	1	3
US Bank	5	3	5	4
Wells Fargo	3	4	4	5

Conforming Late Rates

CMO/ABS Payable on the 15th and 25th

Rates open at COB on P/D -1
As a percentage of an agent's total rates

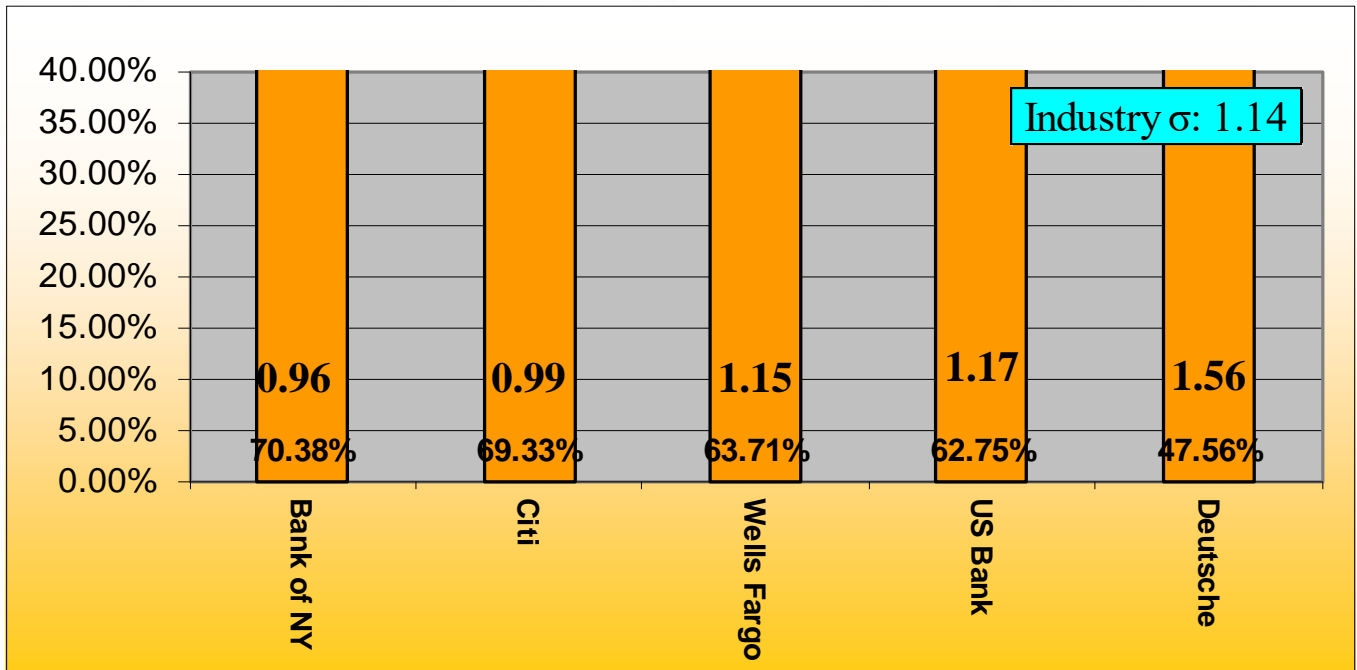


Sigma Level	3.73	3.78	3.82	4.37	4.41
Number of Late Rate	211	305	163	19	14
As a Percentage of Total Late Rates From All Agents	29.63%	42.84%	22.89%	2.67%	1.97%
Deviation From the Industry Sigma	-0.13	-0.07	-0.03	0.52	0.56

Conforming Late Rates

CMO/ABS All Payable Date excluding the 15th and 25th

Rates open at COB on P/D -1
As a percentage of an agent's total rates

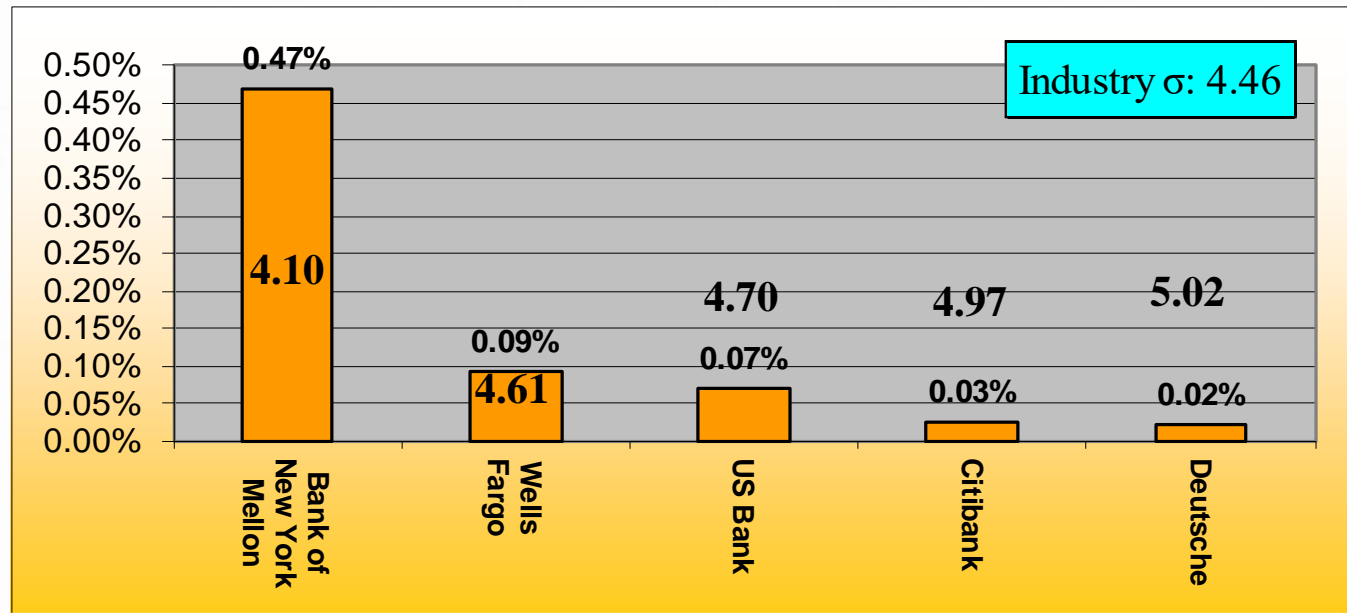


Sigma Level	0.96	0.99	1.15	1.17	1.56
Number of Late Rate	366	52	1,157	219	78
As a Percentage of Total Late Rates From All Agents	19.55%	2.78%	61.81%	11.70%	4.17%
Deviation From the Industry Sigma	-0.18	-0.15	0.01	0.03	0.42

All Late Rates

CMO/ABS Payable on the 15th and the 25th

After 3:00 p.m. EST on payable date and subsequent days
As a percentage of an agent's total Rates



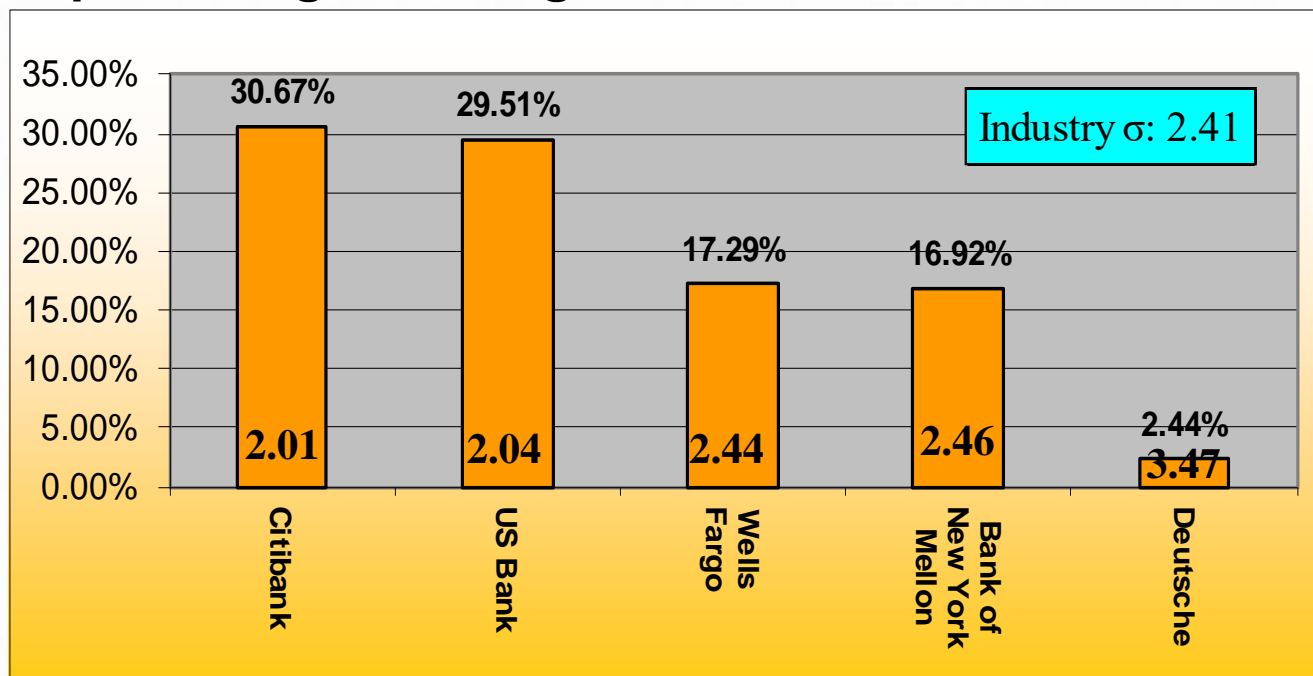
Sigma Level	4.10	4.61	4.70	4.97	5.02
Number of Late Rate	76	25	11	2	2
As a Percentage of Total Late Rates From All Agents	65.52%	21.55%	9.48%	1.72%	1.72%
Deviation From the Industry Sigma	-0.37	0.15	0.23	0.51	0.56

All Late Rates

CMO/ABS Excluding Payable on the 15th and the

25th

After 3:00 p.m. EST on payable date and subsequent days
As a percentage of an agent's total Rates

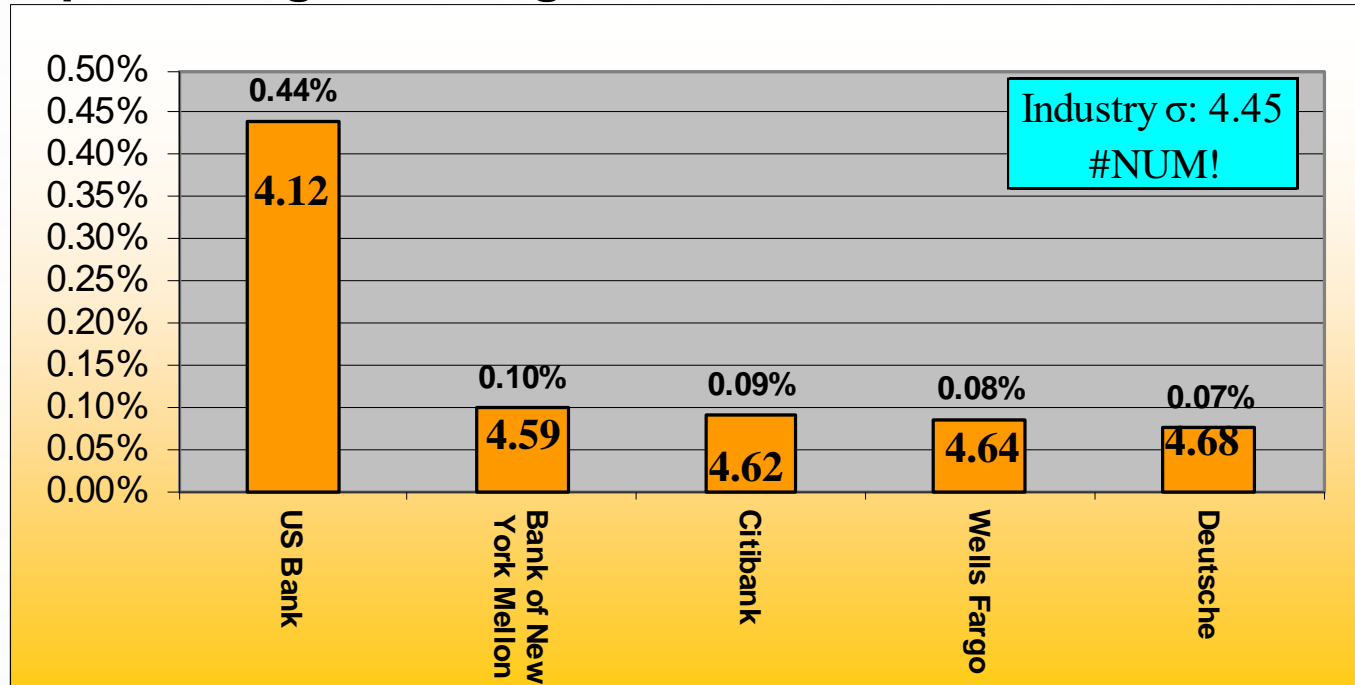


Sigma Level	2.01	2.04	2.44	2.46	3.47
Number of Late Rate	23	103	314	88	4
As a Percentage of Total Late Rates From All Agents	4.32%	19.36%	59.02%	16.54%	0.75%
Deviation From the Industry Sigma	-0.40	-0.37	0.03	0.05	1.06

All Amended Rates

CMO/ABS

As a percentage of an agent's total rates

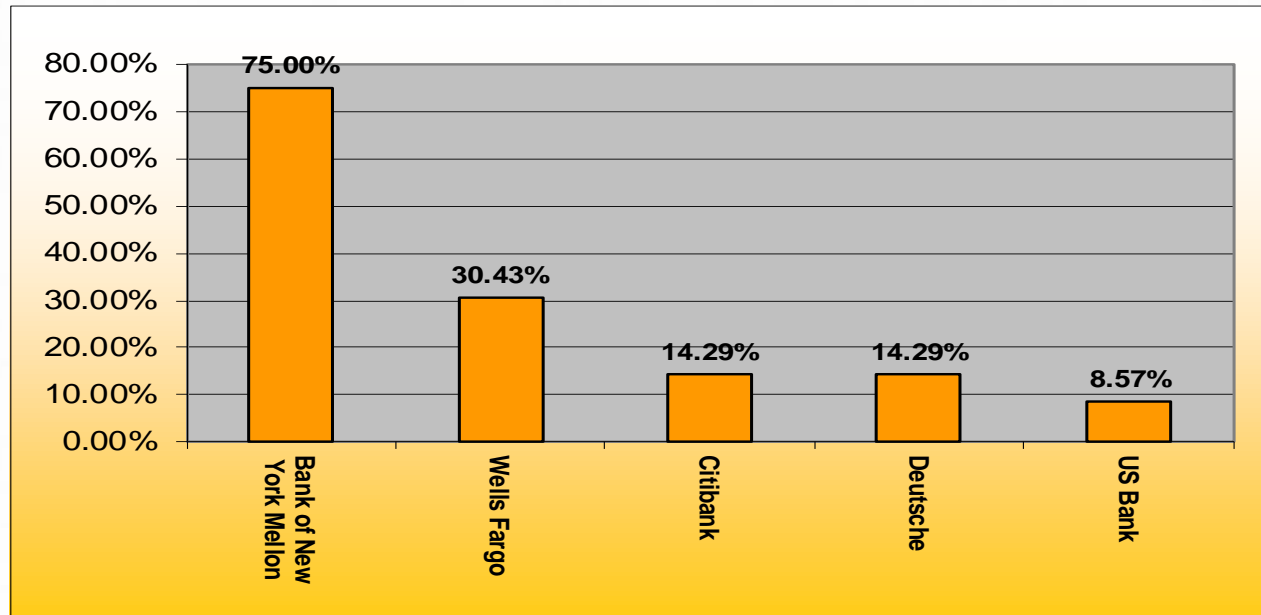


Sigma Level	4.12	4.59	4.62	4.64	4.68
Number of Amended Rates	70	16	7	23	7
As a Percentage of Total Amended Rates From All Agents	56.91%	13.01%	5.69%	18.70%	5.69%
Deviation From	-0.33	0.15	0.17	0.19	0.23

All Amended Rates

CMO/ABS

30 days+ after payable date
As a percentage of an agent's total amended rates

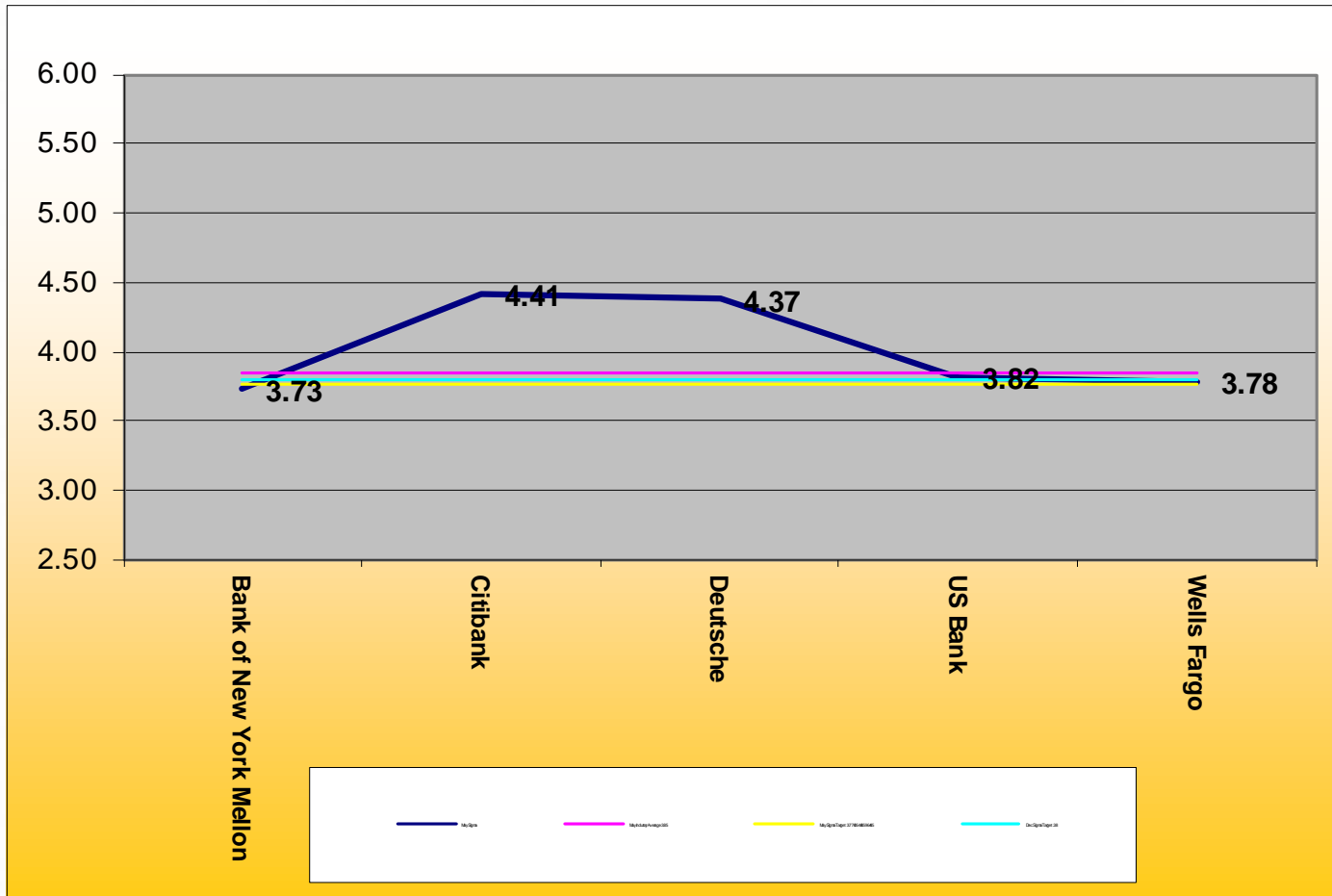


Number of Amended Rates 30 Days +	12	7	1	1	6
As a Percentage of Total Amended Rates From All Agents	44.44%	25.93%	3.70%	3.70%	22.22%

Monthly Sigma Versus Targets

Conforming Structured Securities - Payable 15/25

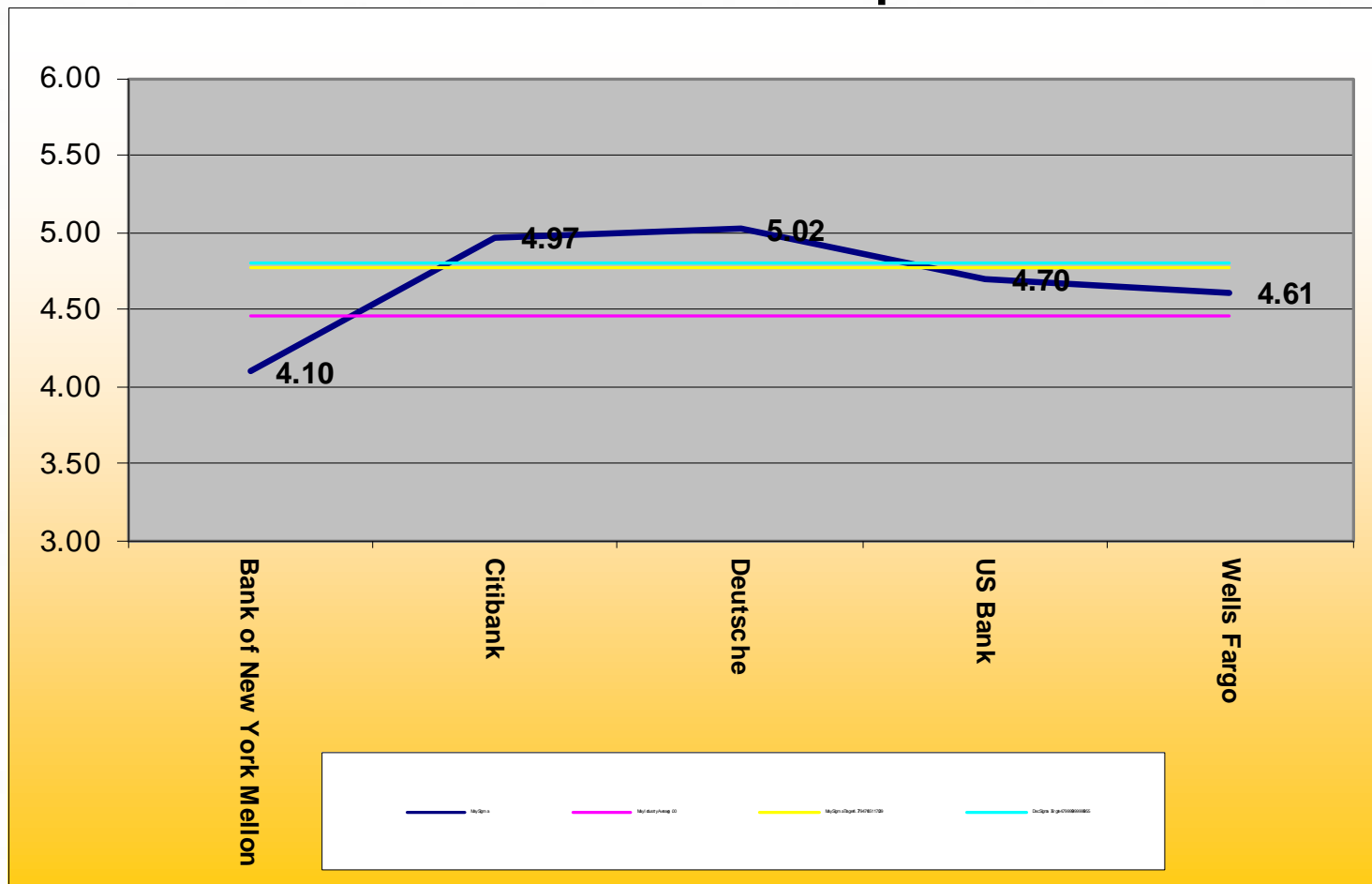
Open rates at COB on P/D-1



Monthly Sigma Versus Targets

All Structured Securities – Payable 15/25

Rates Received after 3:00pm on P/D



Monthly Sigma Versus Targets

All Structured Securities – Amended Rates

As a percentage of Total Rates

