

AGENT REPORT CARD

July 2020

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

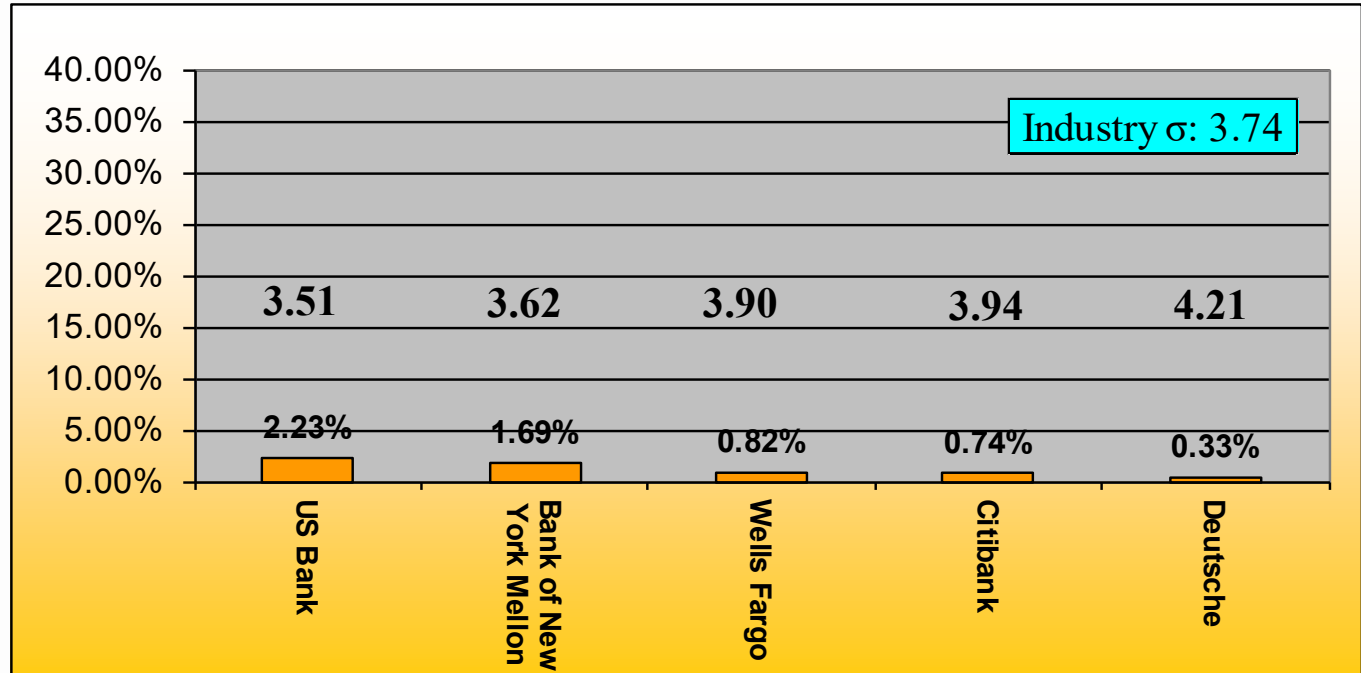
(Best three in each category highlighted in green)

	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	5	5	2	3
Citibank	2	2	1	4
Deutsche Bank	1	1	4	1
US Bank	5	4	5	5
Wells Fargo	3	3	3	1

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

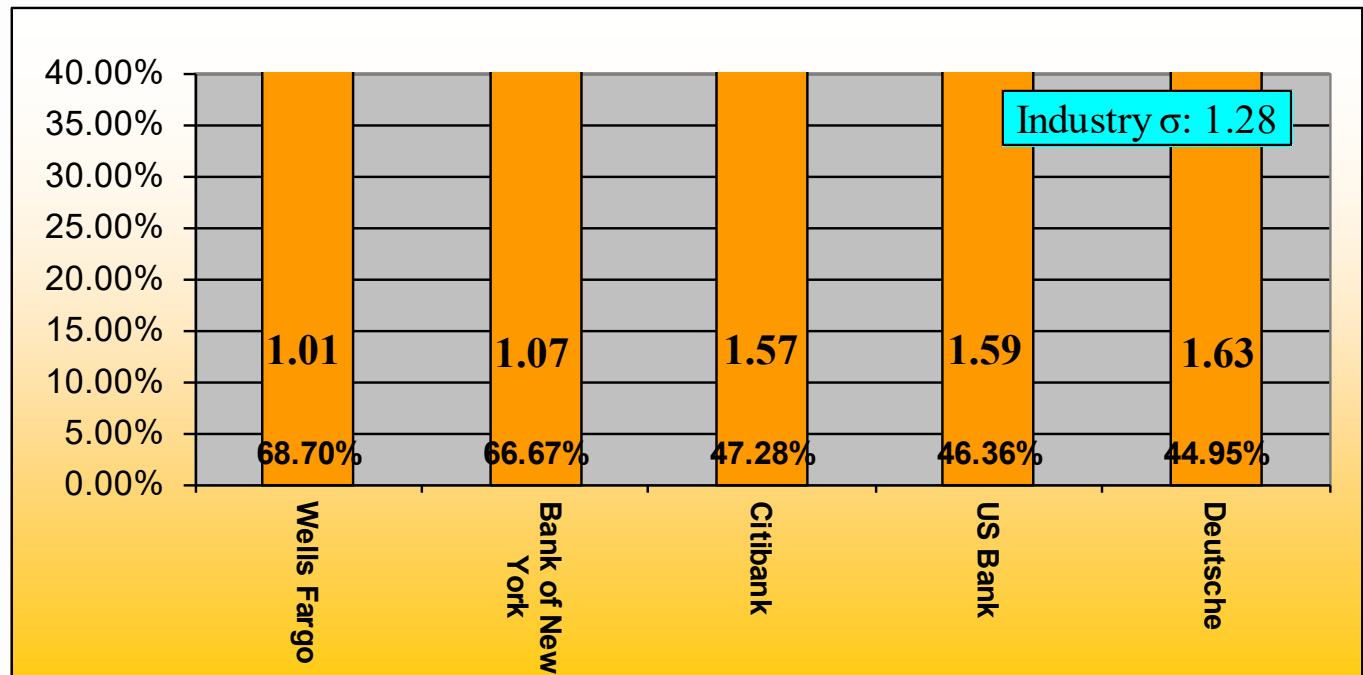


Sigma Level	3.51	3.62	3.90	3.94	4.21
Number of Late Rate	427	284	225	51	33
As a Percentage of Total Late Rates From All Agents	41.86%	27.84%	22.06%	5.00%	3.24%
Deviation From the Industry Sigma	-0.23	-0.11	0.17	0.20	0.48

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

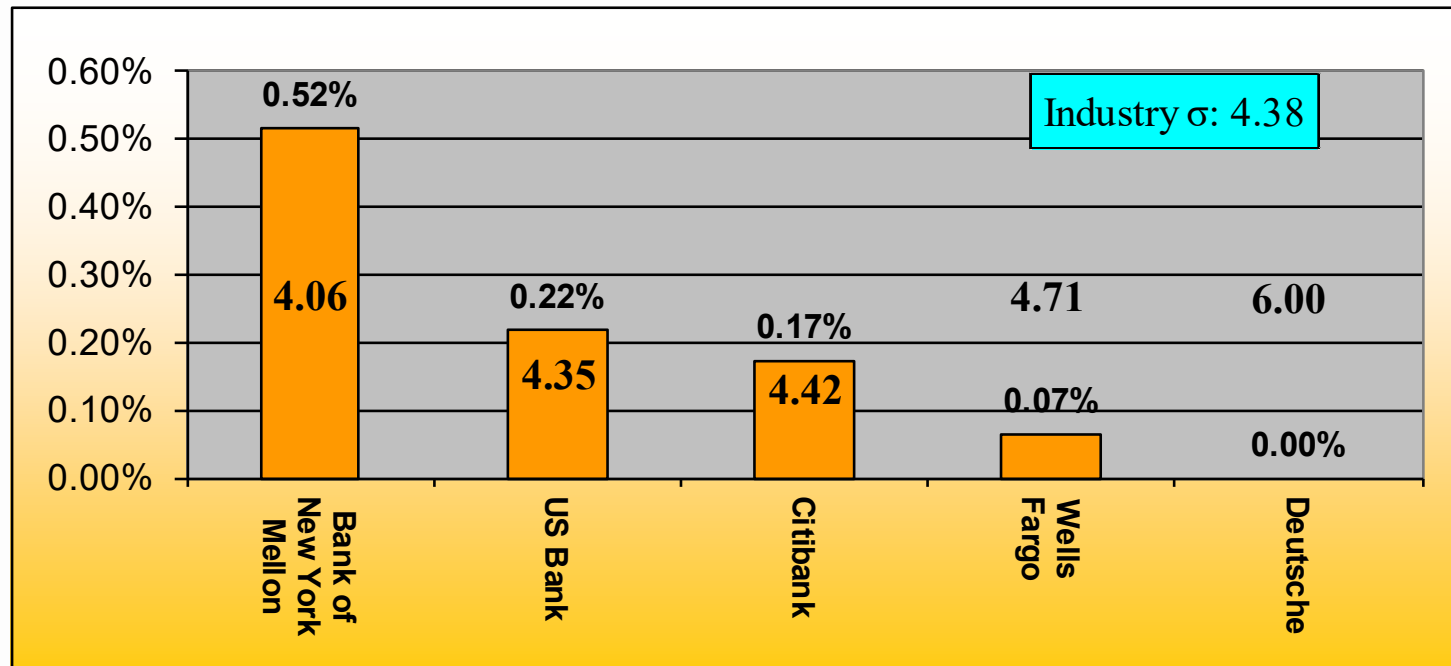


Sigma Level	1.01	1.07	1.57	1.59	1.63
Number of Late Rate	461	1,136	113	510	129
As a Percentage of Total Late Rates From All Agents	19.63%	48.36%	4.81%	21.71%	5.49%
Deviation From the Industry Sigma	-0.27	-0.21	0.29	0.31	0.35

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



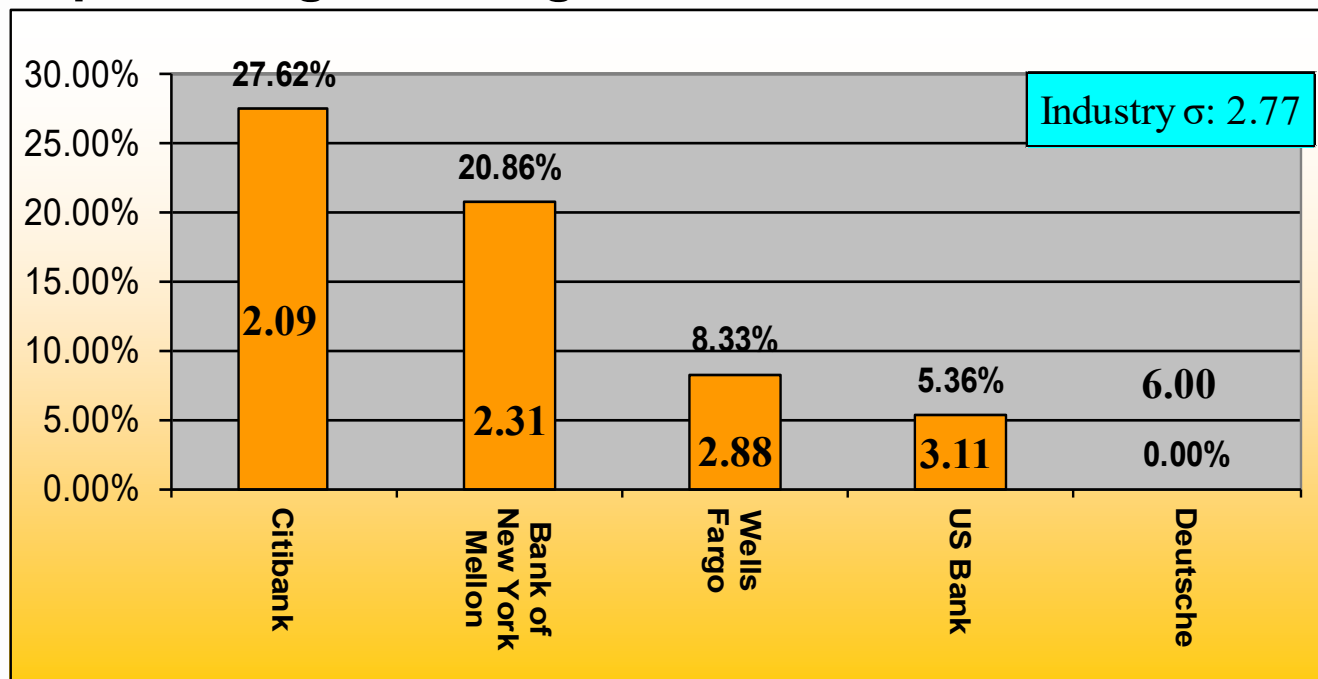
Sigma Level	4.06	4.35	4.42	4.71	6.00
Number of Late Rate	87	42	12	18	0
As a Percentage of Total Late Rates From All Agents	54.72%	26.42%	7.55%	11.32%	0.00%
Deviation From the Industry Sigma	-0.32	-0.03	0.04	0.33	1.62

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

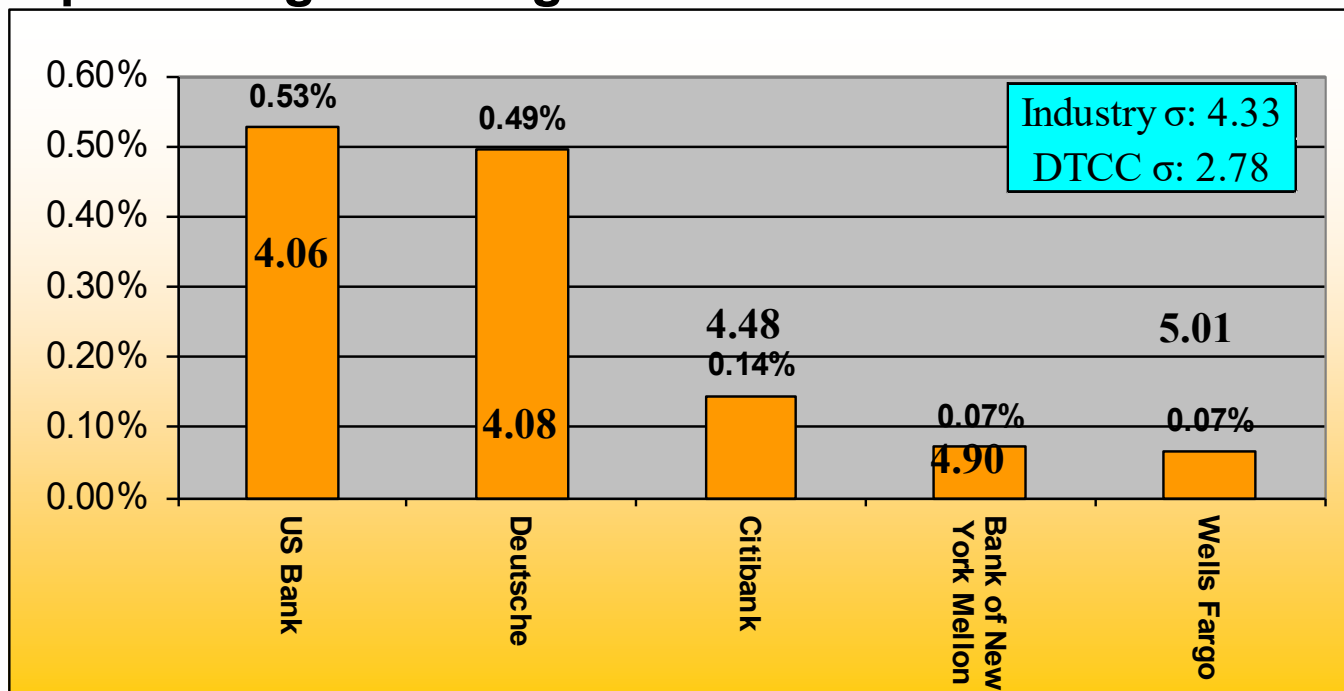


Sigma Level	2.09	2.31	2.88	3.11	6.00
Number of Late Rate	66	140	142	59	0
As a Percentage of Total Late Rates From All Agents	16.22%	34.40%	34.89%	14.50%	0.00%
Deviation From the Industry Sigma	-0.68	-0.46	0.11	0.34	3.23

All Amended Rates

CMO/ABS

As a percentage of an agent's total rates

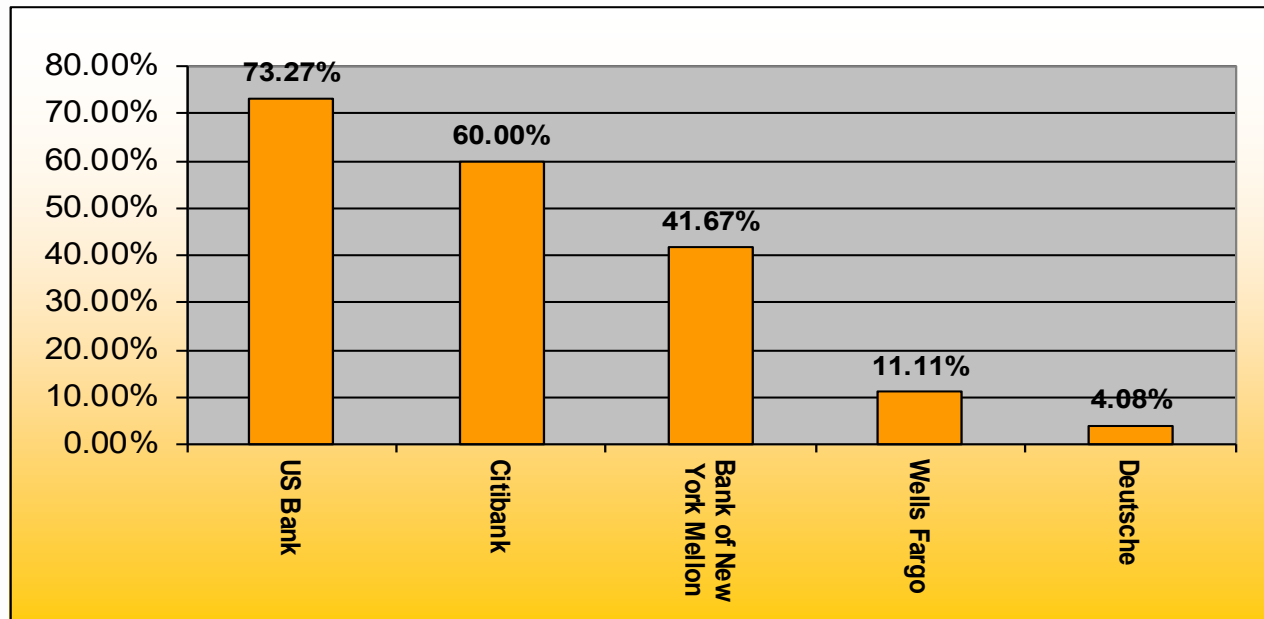


Sigma Level	4.06	4.08	4.48	4.69	4.71
Number of Amended Rates	101	49	10	12	18
As a Percentage of Total Amended Rates From All Agents	53.16%	25.79%	5.26%	6.32%	9.47%
Deviation From	-0.27	-0.25	0.15	0.36	0.39

All Amended Rates

CMO/ABS

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

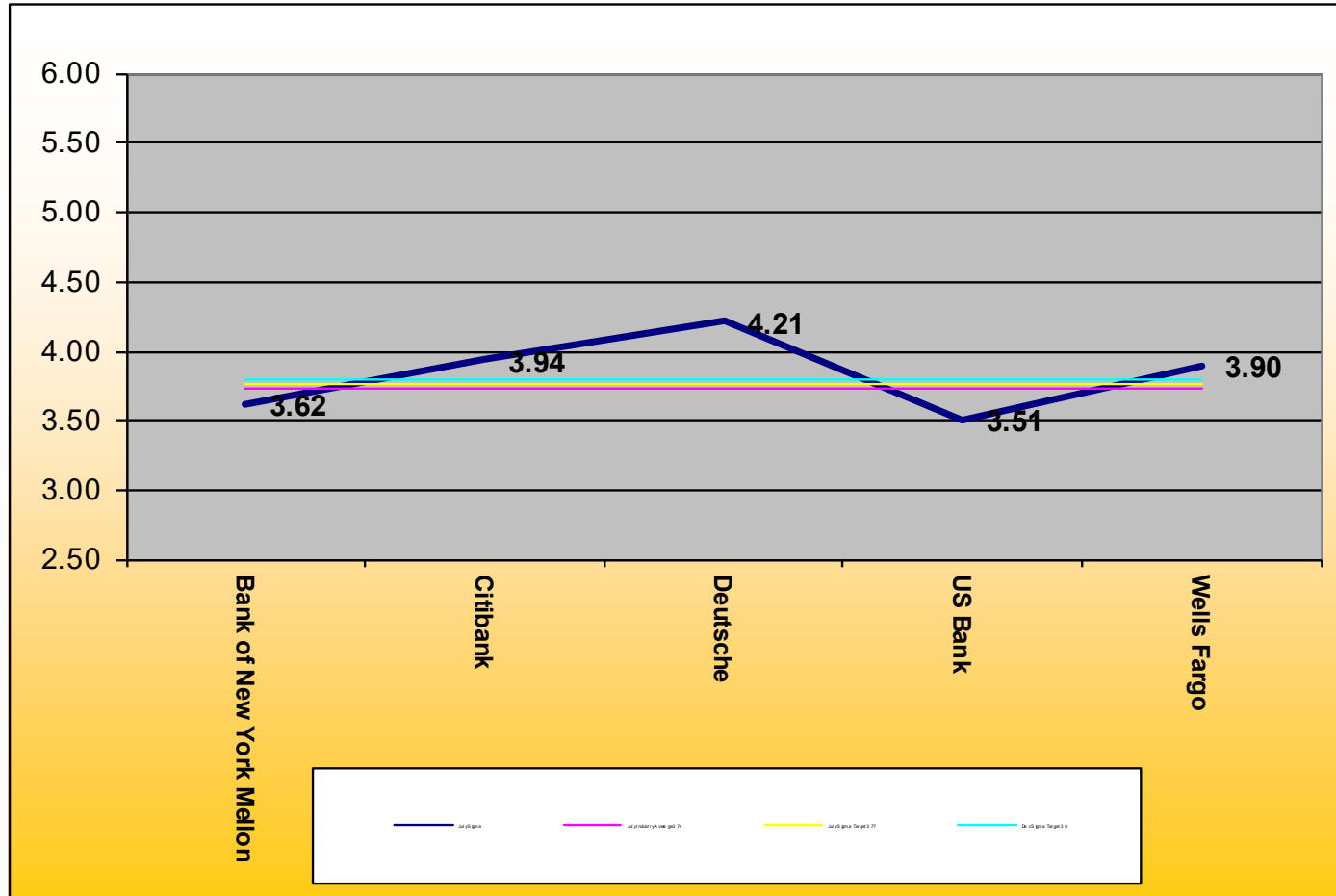


Number of Amended Rates 30 Days +	74	6	5	2	2
As a Percentage of Total Amended Rates From All Agents	83.15%	6.74%	5.62%	2.25%	2.25%

Monthly Sigma Versus Targets

Conforming Structured Securities - Payable 15/25

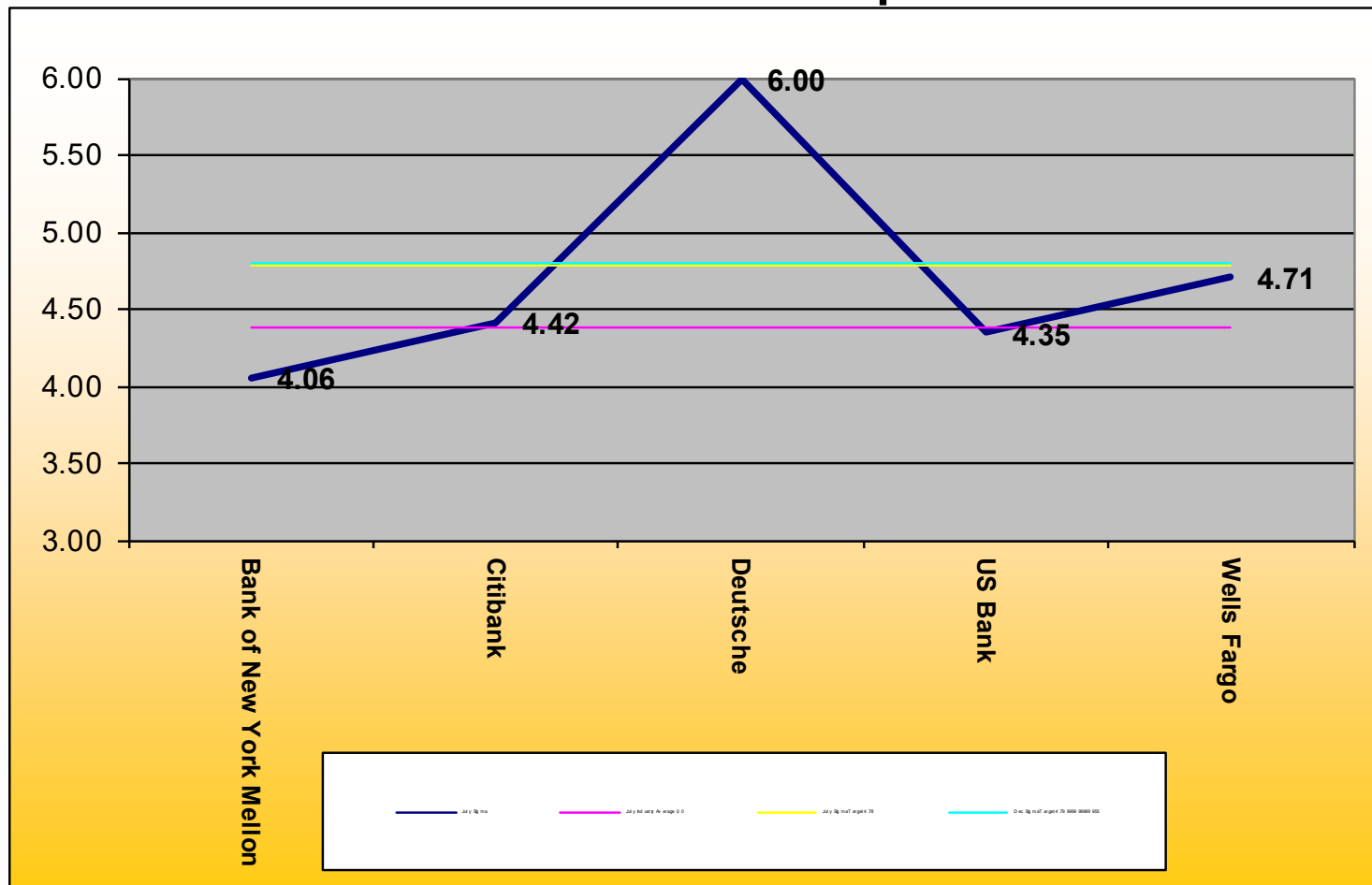
Open rates at COB on P/D-1



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

