

AGENT REPORT CARD

July 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.

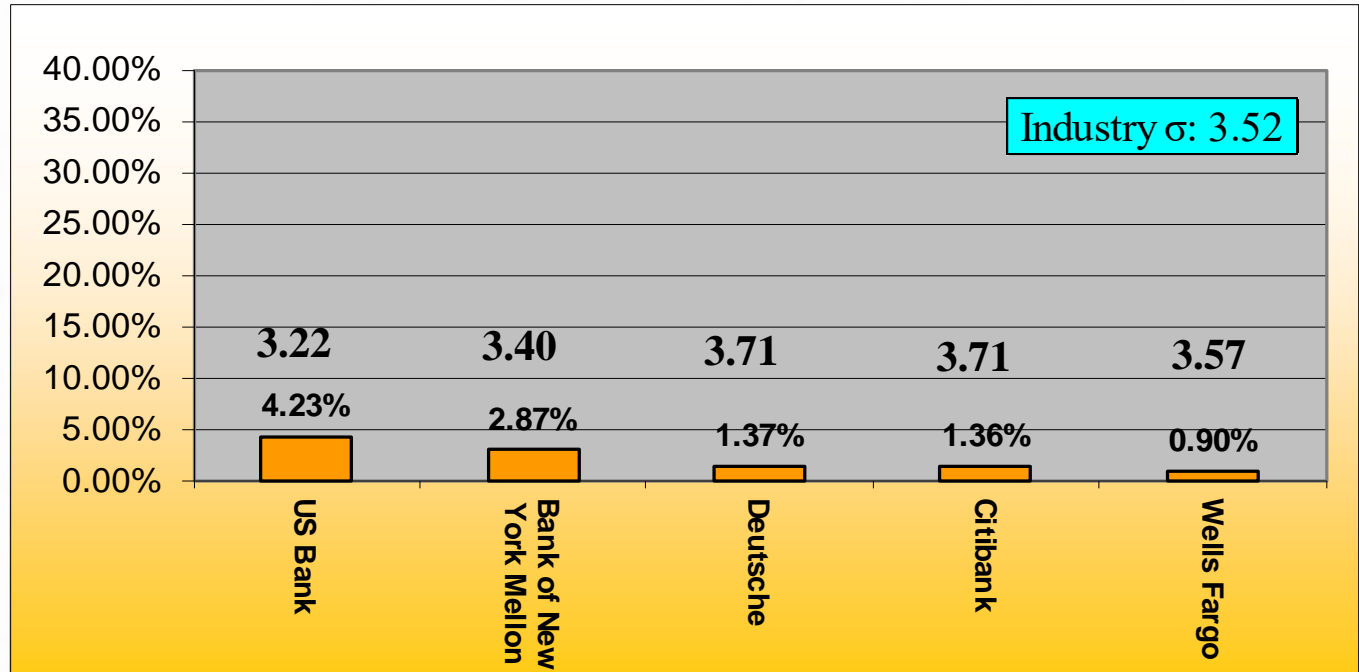
Agent Report Card - Rankings

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

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

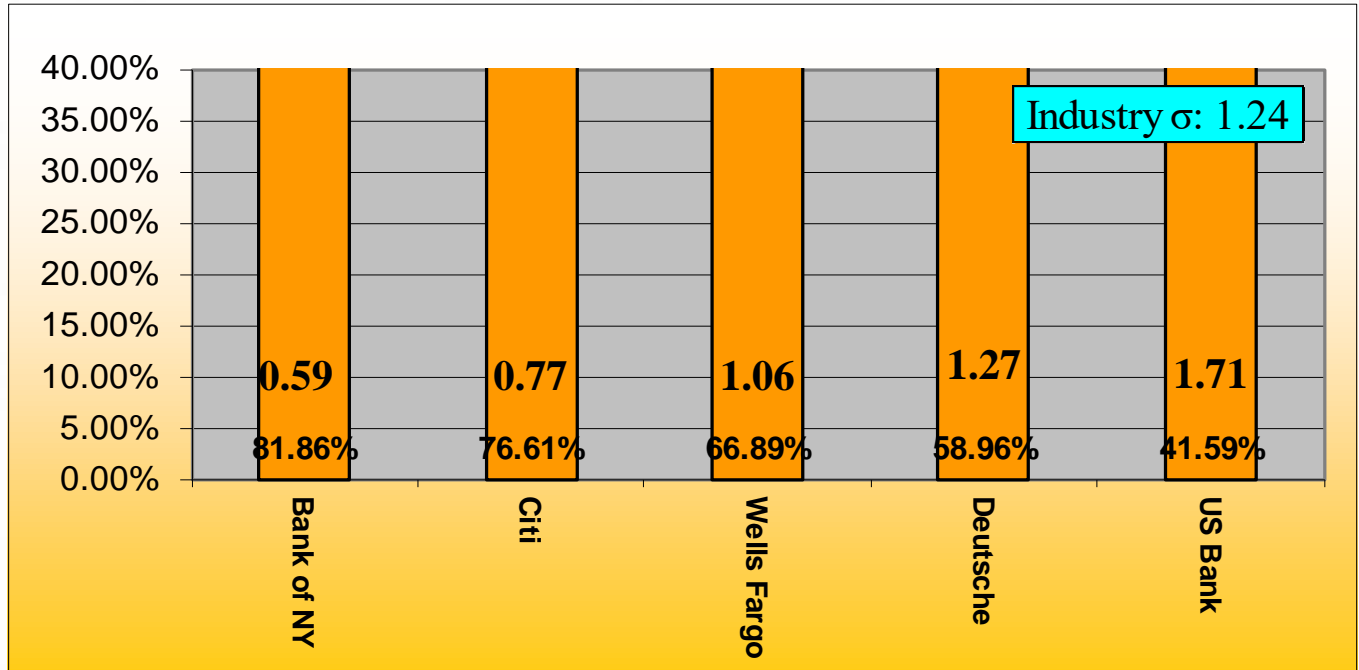


Sigma Level	3.22	3.40	3.71	3.71	3.87
Number of Late Rate	824	475	132	115	257
As a Percentage of Total Late Rates From All Agents	45.70%	26.34%	7.32%	6.38%	14.25%
Deviation From the Industry Sigma	-0.29	-0.12	0.19	0.19	0.35

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

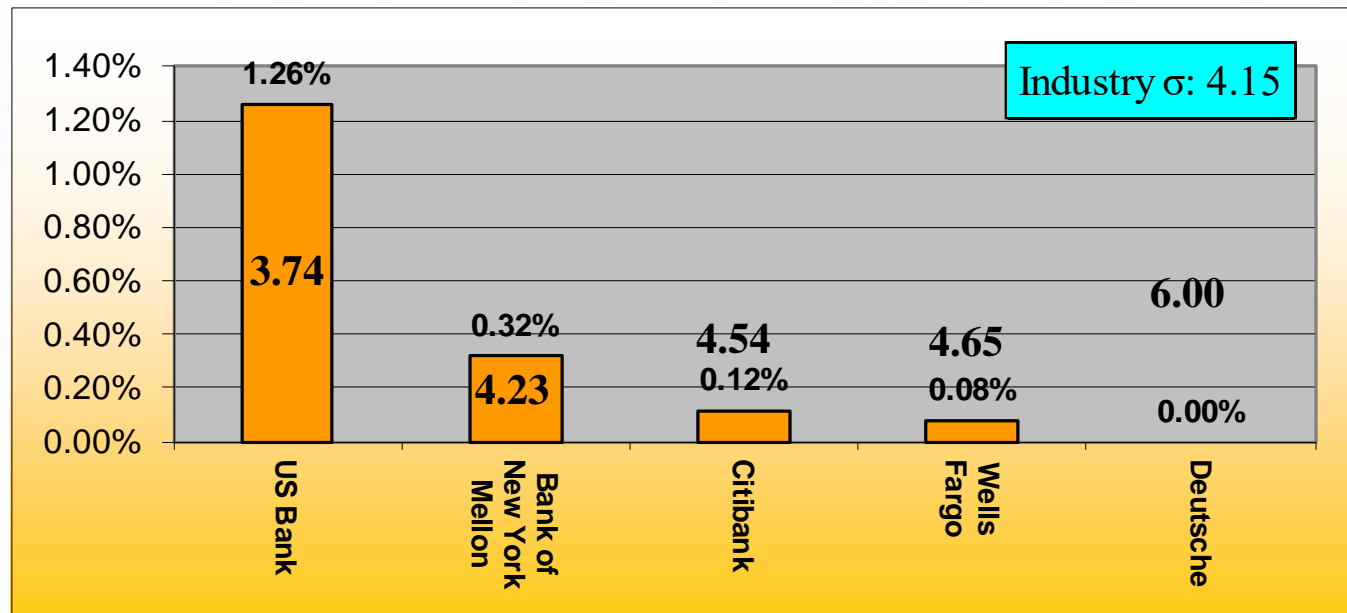


Sigma Level	0.59	0.77	1.06	1.27	1.71
Number of Late Rate	749	226	1,406	250	838
As a Percentage of Total Late Rates From All Agents	21.59%	6.51%	40.53%	7.21%	24.16%
Deviation From the Industry Sigma	-0.65	-0.46	-0.18	0.04	0.47

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



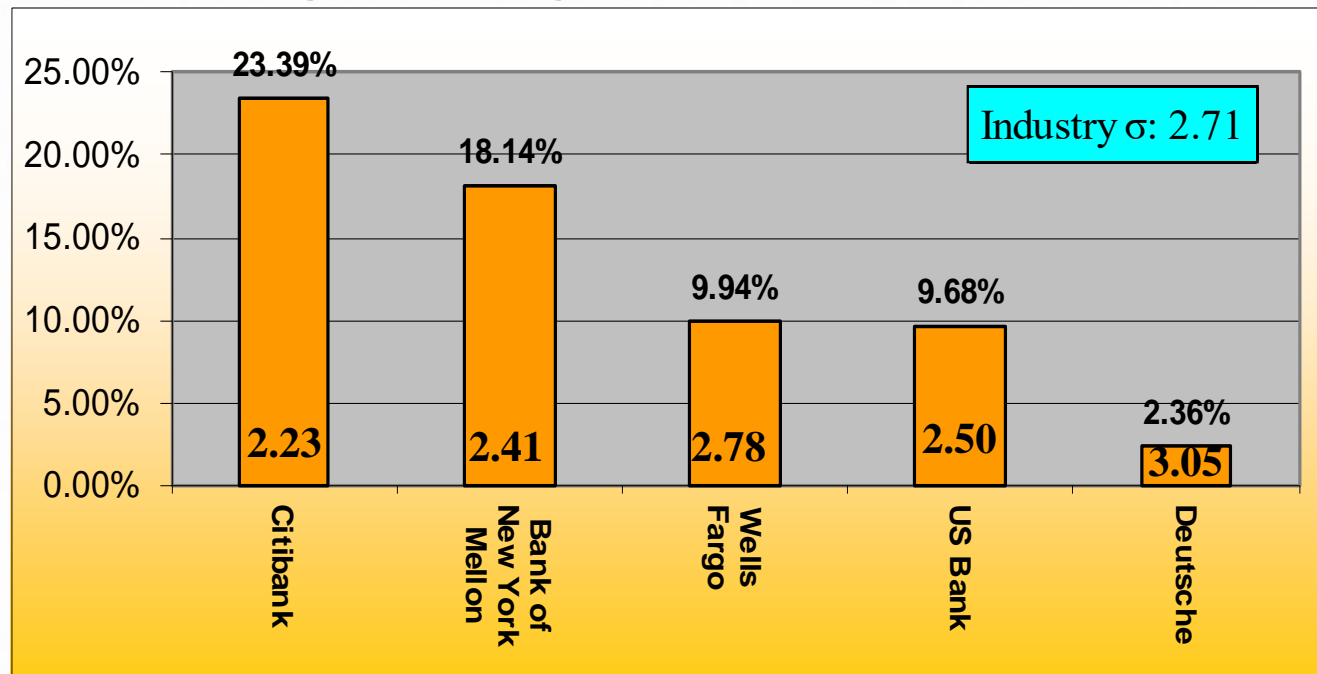
Sigma Level	3.74	4.23	4.54	4.65	6.00
Number of Late Rate	245	53	10	23	0
As a Percentage of Total Late Rates From All Agents	74.02%	16.01%	3.02%	6.95%	0.00%
Deviation From the Industry Sigma	-0.41	0.07	0.39	0.50	1.85

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

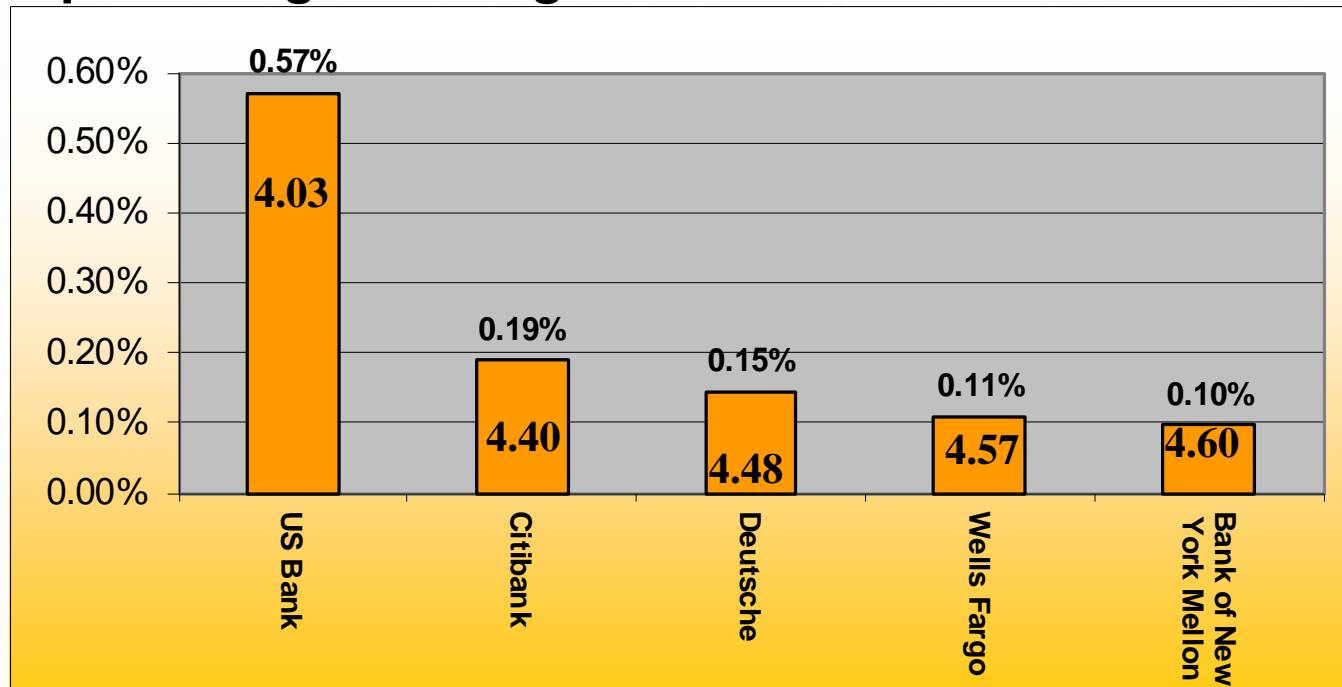


Sigma Level	2.23	2.41	2.78	2.80	3.48
Number of Late Rate	69	166	209	195	10
As a Percentage of Total Late Rates From All Agents	10.63%	25.58%	32.20%	30.05%	1.54%
Deviation From the Industry Sigma	-0.49	-0.30	0.07	0.09	0.77

All Amended Rates

CMO/ABS

As a percentage of an agent's total rates

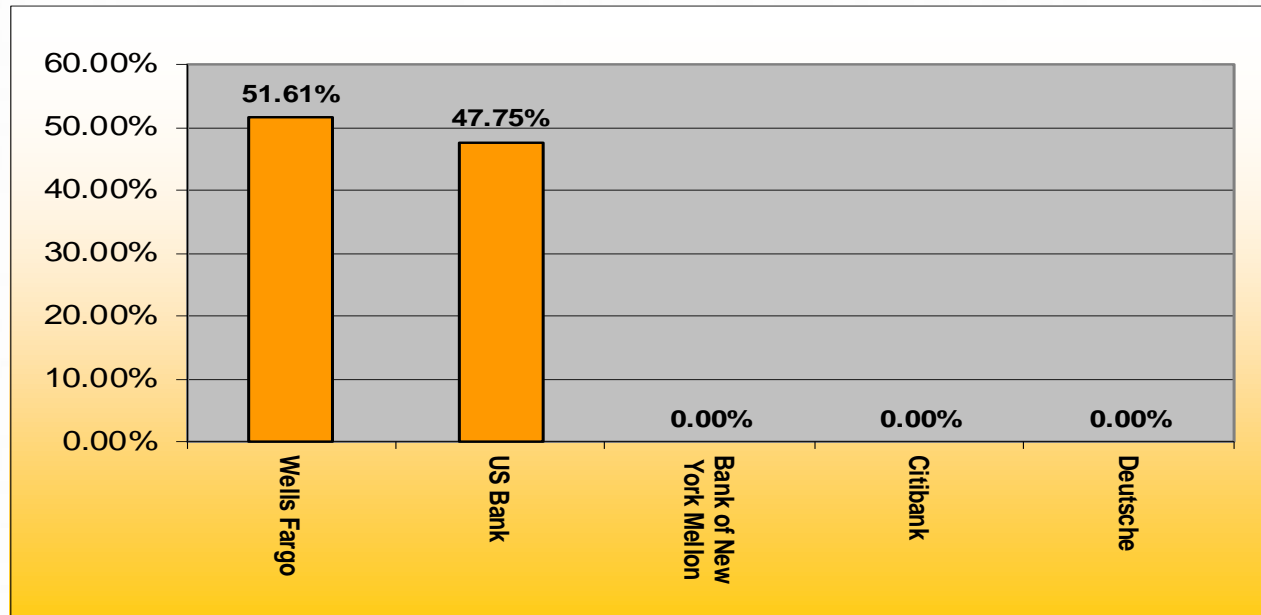


Sigma Level	4.03	4.40	4.48	4.57	4.60
Number of Amended Rates	111	16	14	31	16
As a Percentage of Total Amended Rates From All Agents	59.04%	8.51%	7.45%	16.49%	8.51%
Deviation From	-0.31	0.06	0.14	0.23	0.26

All Amended Rates

CMO/ABS

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

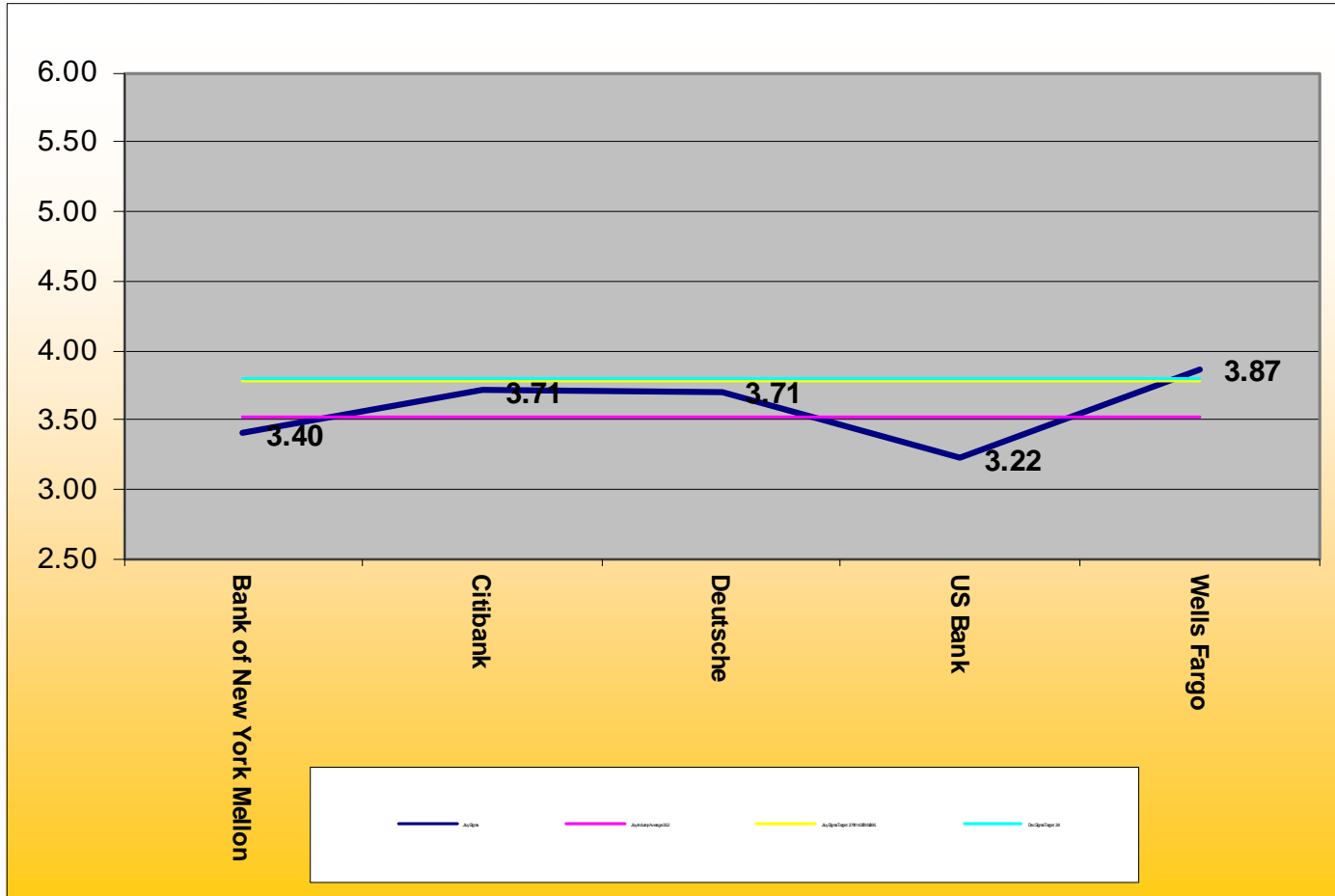


Number of Amended Rates 30 Days +	16	53	0	0	0
As a Percentage of Total Amended Rates From All Agents	23.19%	76.81%	0.00%	0.00%	0.00%

Monthly Sigma Versus Targets

Conforming Structured Securities - Payable 15/25

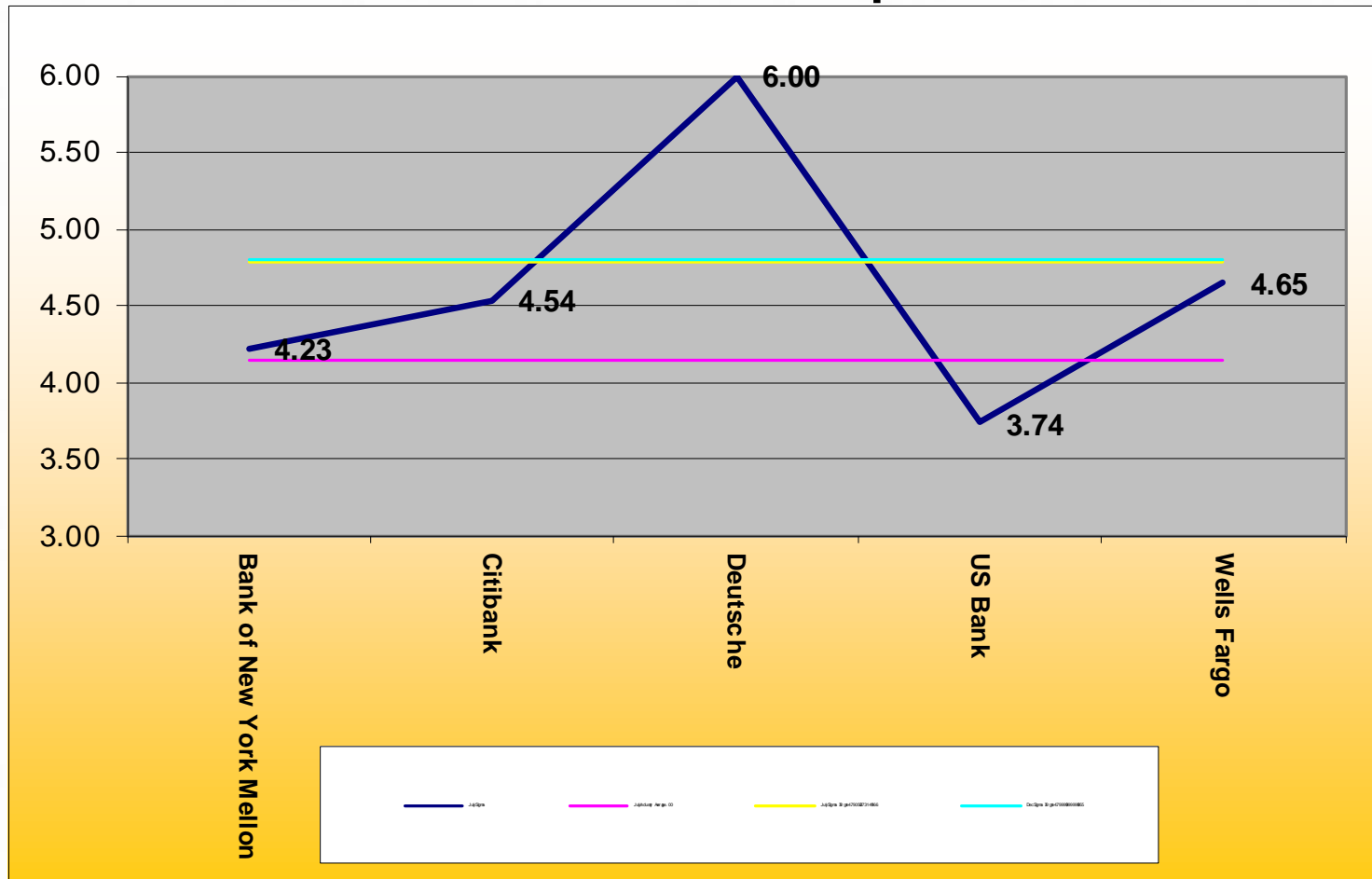
Open rates at COB on P/D-1



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

