

AGENT REPORT CARD

November 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.

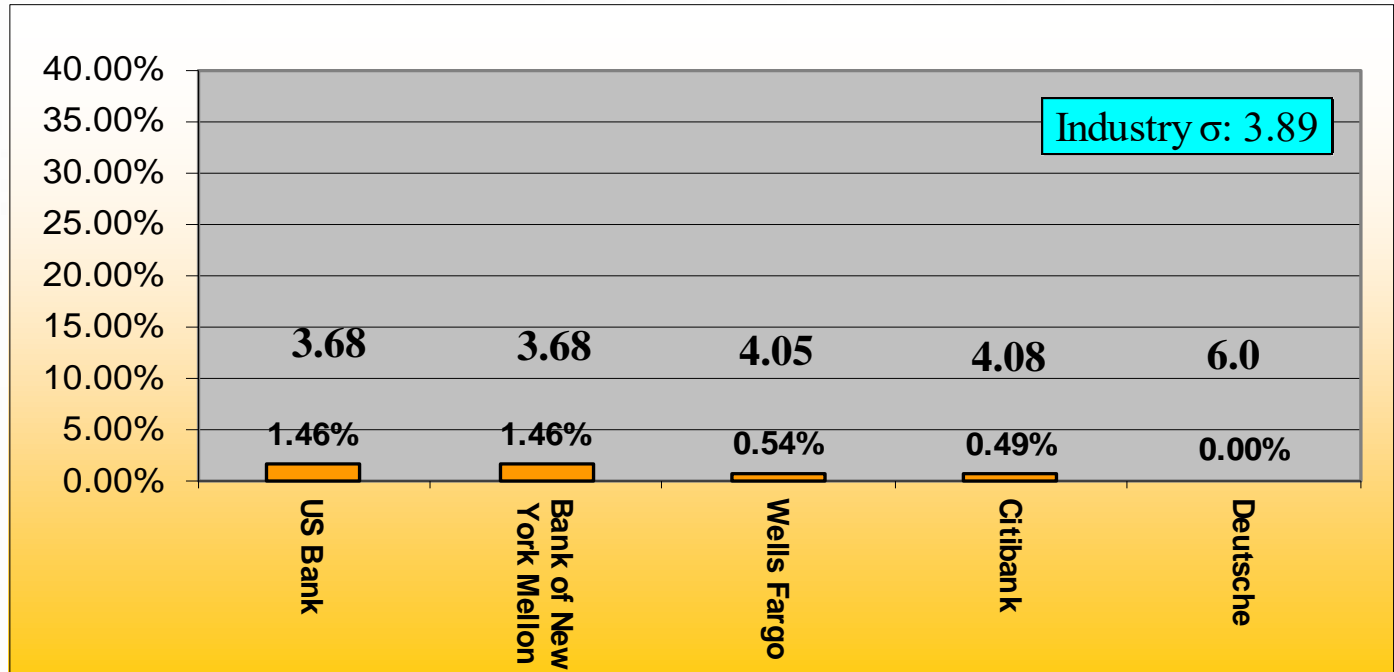
Agent Report Card - Rankings

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

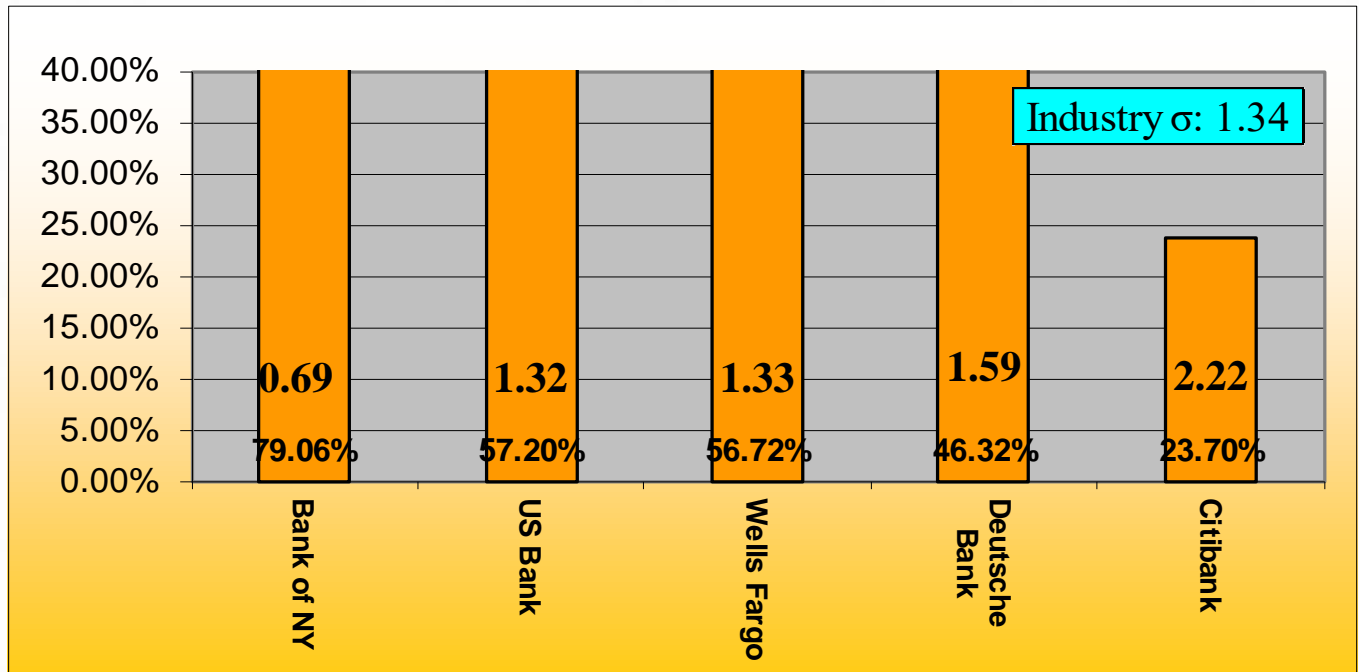


Sigma Level	3.68	3.68	4.05	4.08	6.00
Number of Late Rate	232	231	157	45	0
As a Percentage of Total Late Rates From All Agents	34.89%	34.74%	23.61%	6.77%	0.00%
Deviation From the Industry Sigma	-0.21	-0.21	0.16	0.19	2.11

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

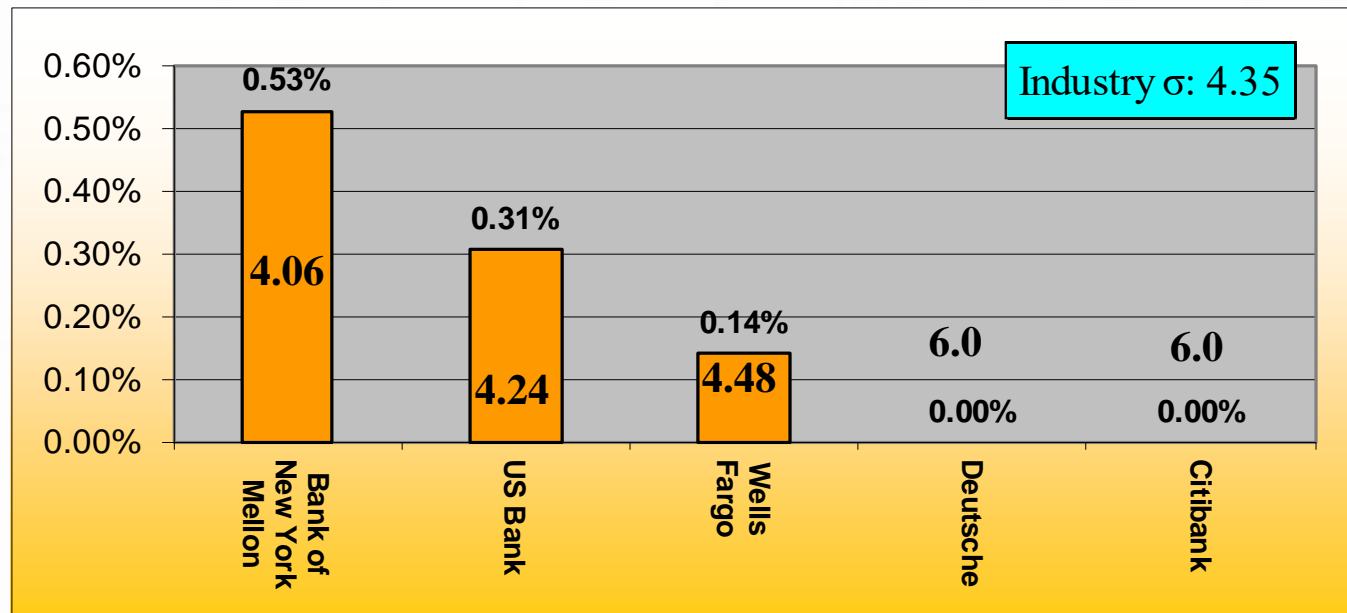


Sigma Level	0.69	1.32	1.33	1.59	2.22
Number of Late Rate	268	612	971	107	50
As a Percentage of Total Late Rates From All Agents	13.35%	30.48%	48.36%	5.33%	2.49%
Deviation From the Industry Sigma	-0.65	-0.02	-0.01	0.25	0.88

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



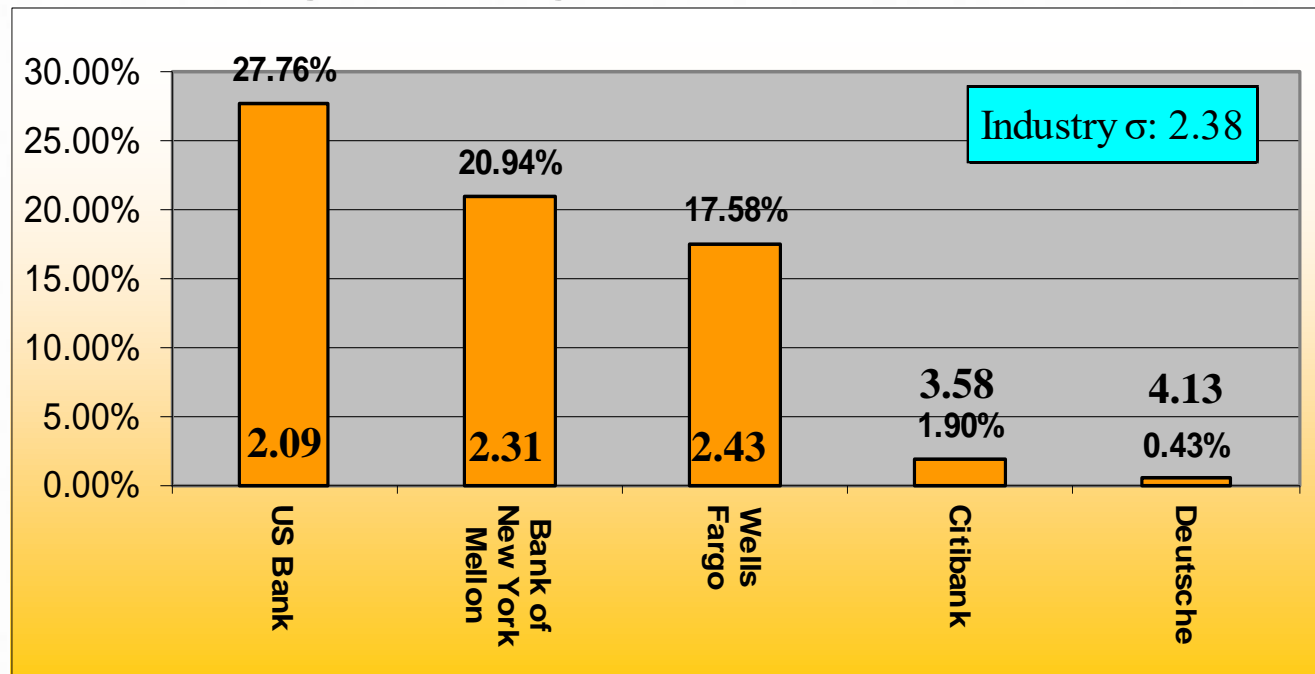
Sigma Level	4.06	4.24	4.48	6.00	6.00
Number of Late Rate	84	49	41	0	0
As a Percentage of Total Late Rates From All Agents	48.28%	28.16%	23.56%	0.00%	0.00%
Deviation From the Industry Sigma	-0.29	-0.11	0.14	1.65	1.65

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

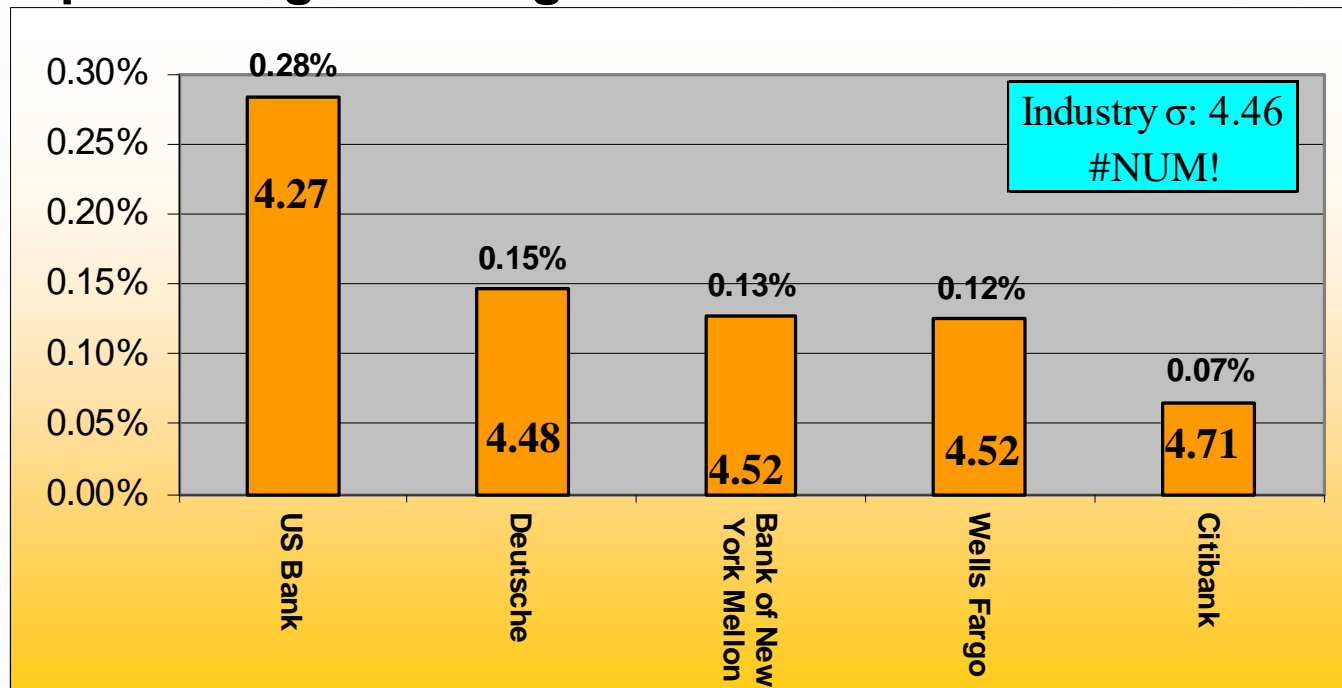


Sigma Level	2.09	2.31	2.43	3.58	4.13
Number of Late Rate	297	71	301	4	1
As a Percentage of Total Late Rates From All Agents	44.07%	10.53%	44.66%	0.59%	0.15%
Deviation From the Industry Sigma	-0.29	-0.07	0.05	1.19	1.74

All Amended Rates

CMO/ABS

As a percentage of an agent's total rates

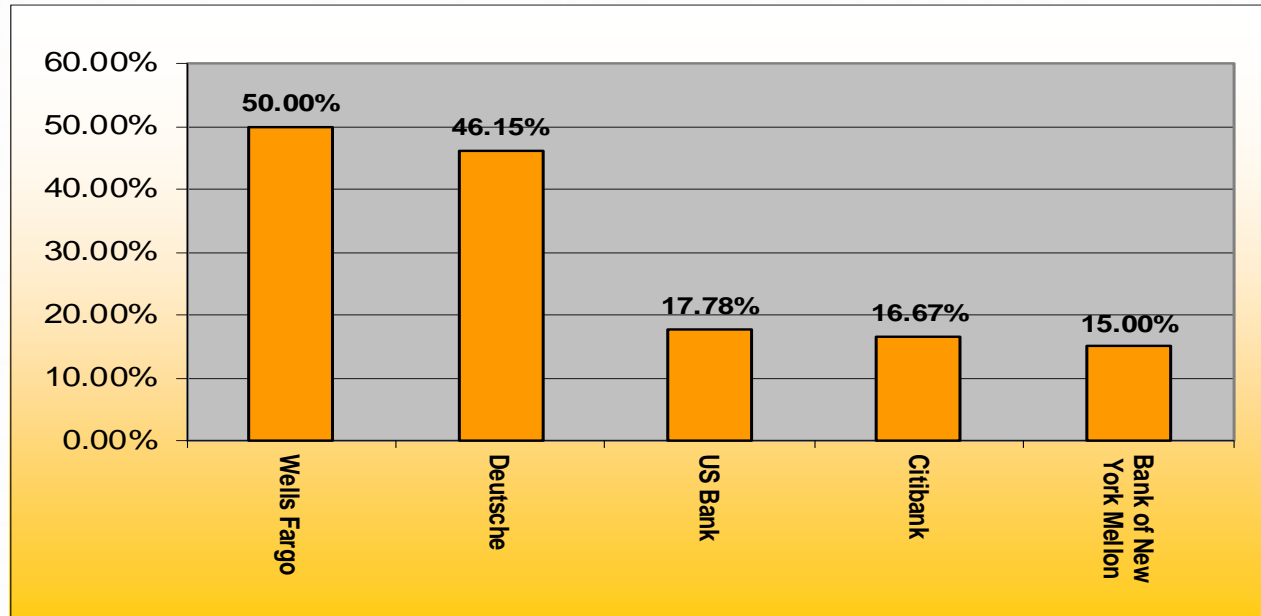


Sigma Level	4.27	4.48	4.52	4.52	4.71
Number of Amended Rates	45	13	20	36	6
As a Percentage of Total Amended Rates From All Agents	37.50%	10.83%	16.67%	30.00%	5.00%
Deviation From	-0.20	0.01	0.06	0.06	0.25

All Amended Rates

CMO/ABS

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

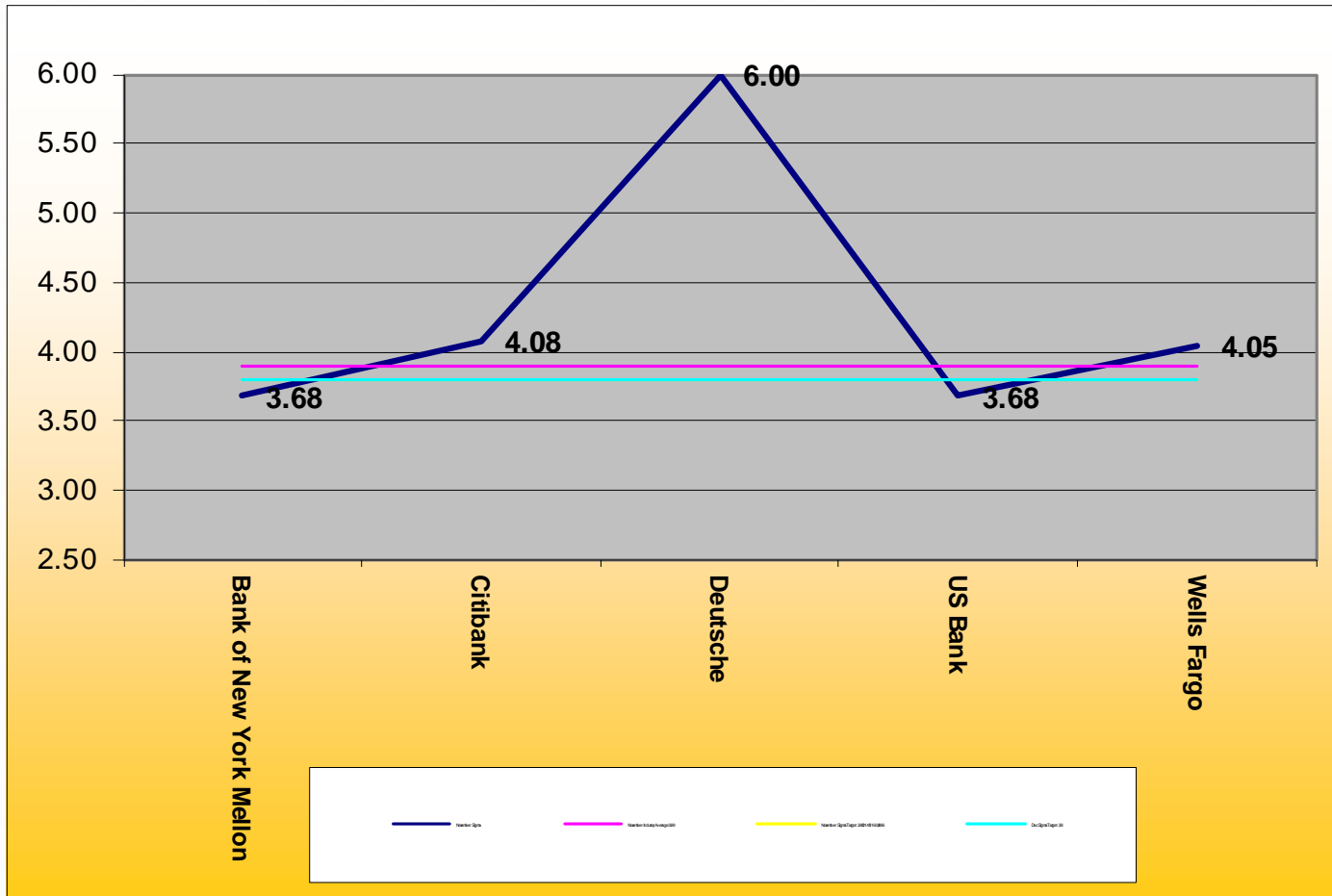


Number of Amended Rates 30 Days +	18	6	8	1	3
As a Percentage of Total Amended Rates From All Agents	50.00%	16.67%	22.22%	2.78%	8.33%

Monthly Sigma Versus Targets

Conforming Structured Securities - Payable 15/25

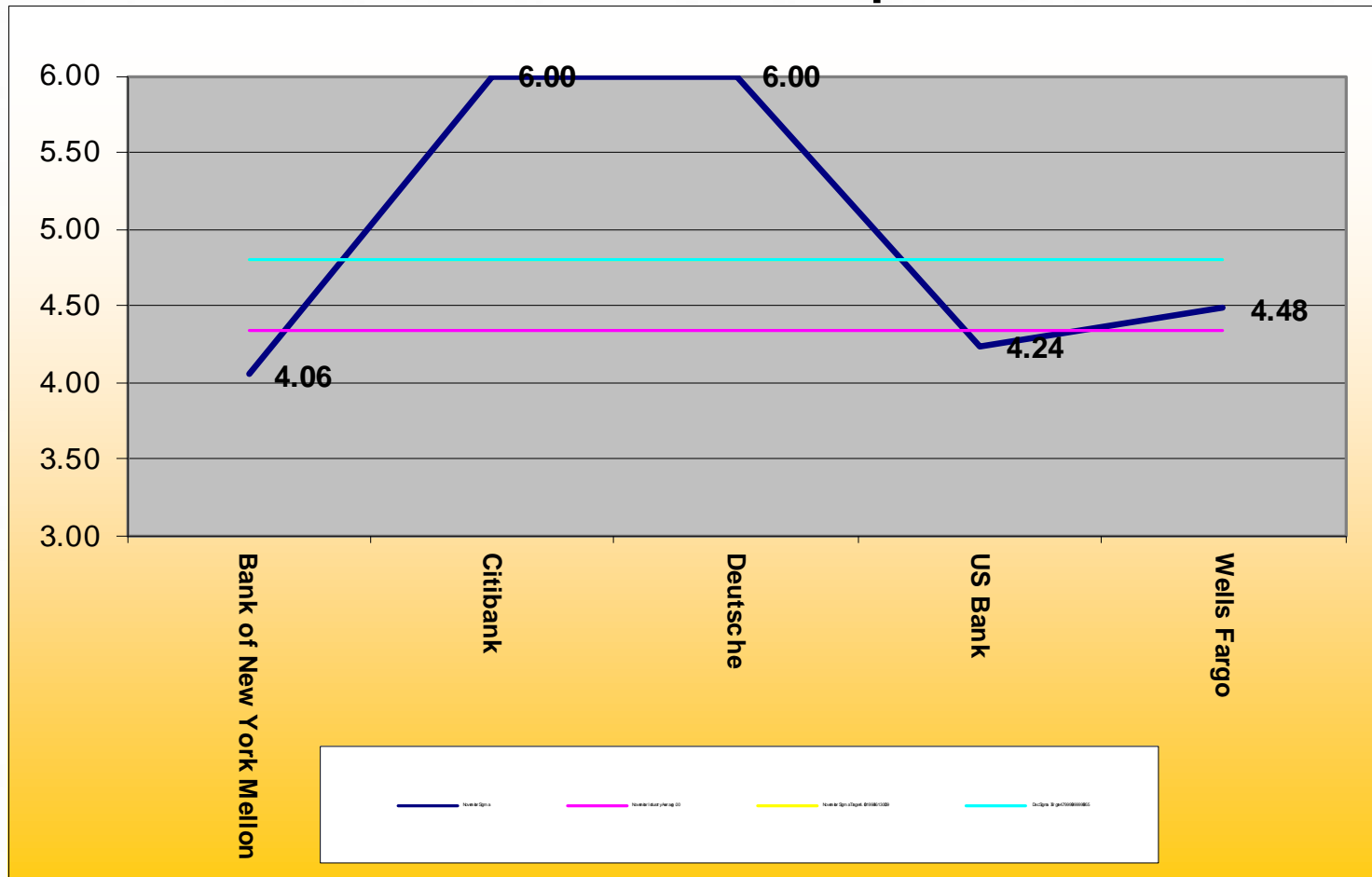
Open rates at COB on P/D-1



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

