

AGENT REPORT CARD

September 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

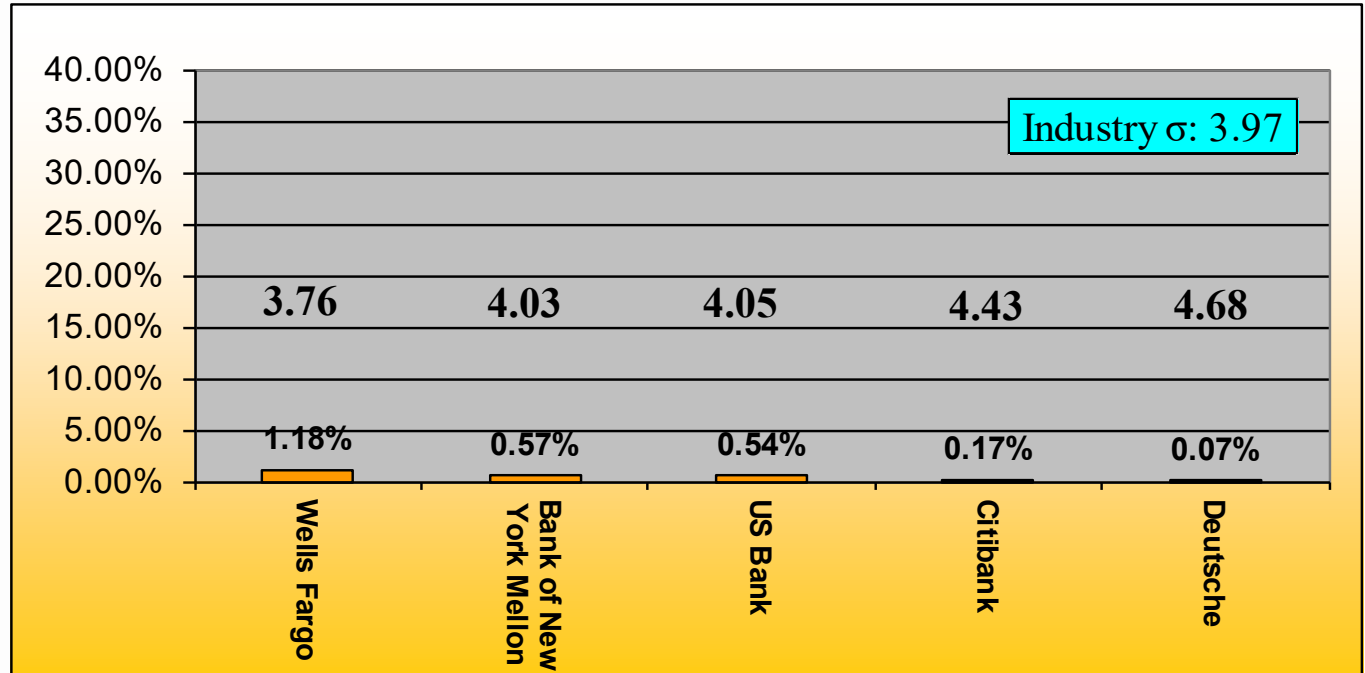
(Best three in each category highlighted in green)

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

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

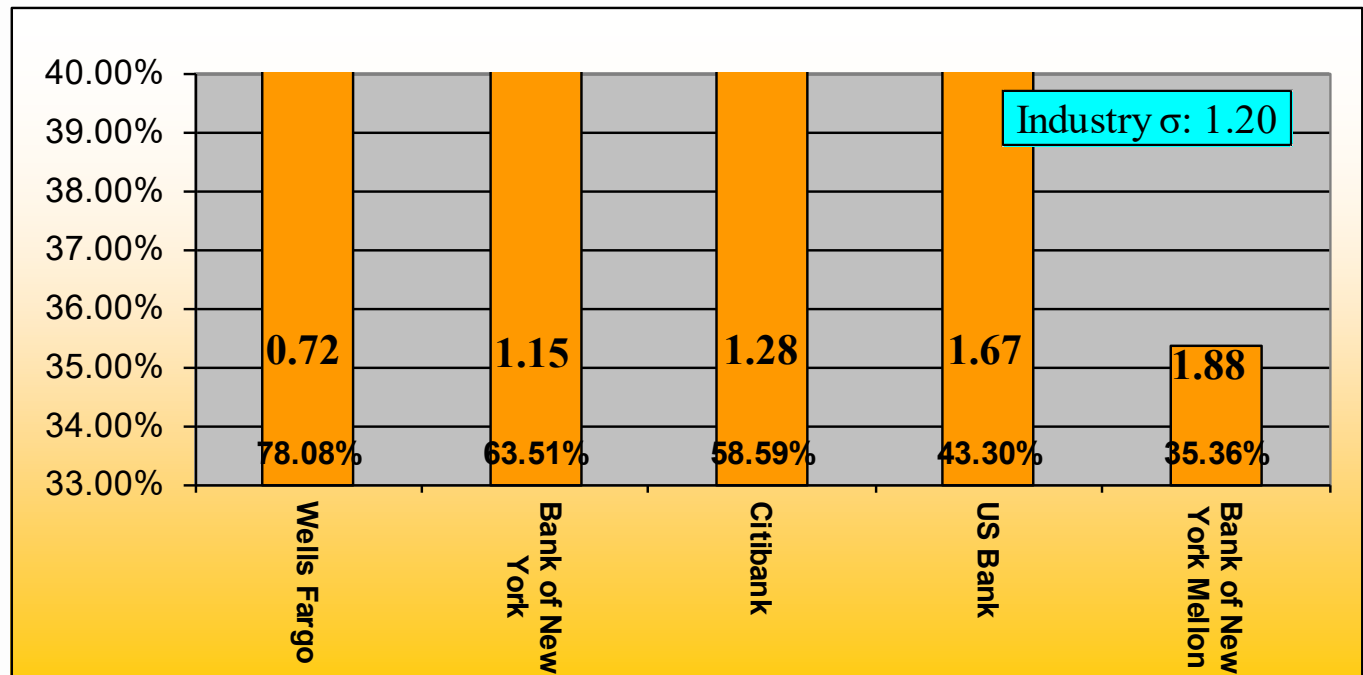


Sigma Level	3.76	4.03	4.05	4.43	4.68
Number of Late Rate	321	94	86	12	7
As a Percentage of Total Late Rates From All Agents	61.73%	18.08%	16.54%	2.31%	1.35%
Deviation From the Industry Sigma	-0.20	0.06	0.08	0.46	0.71

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

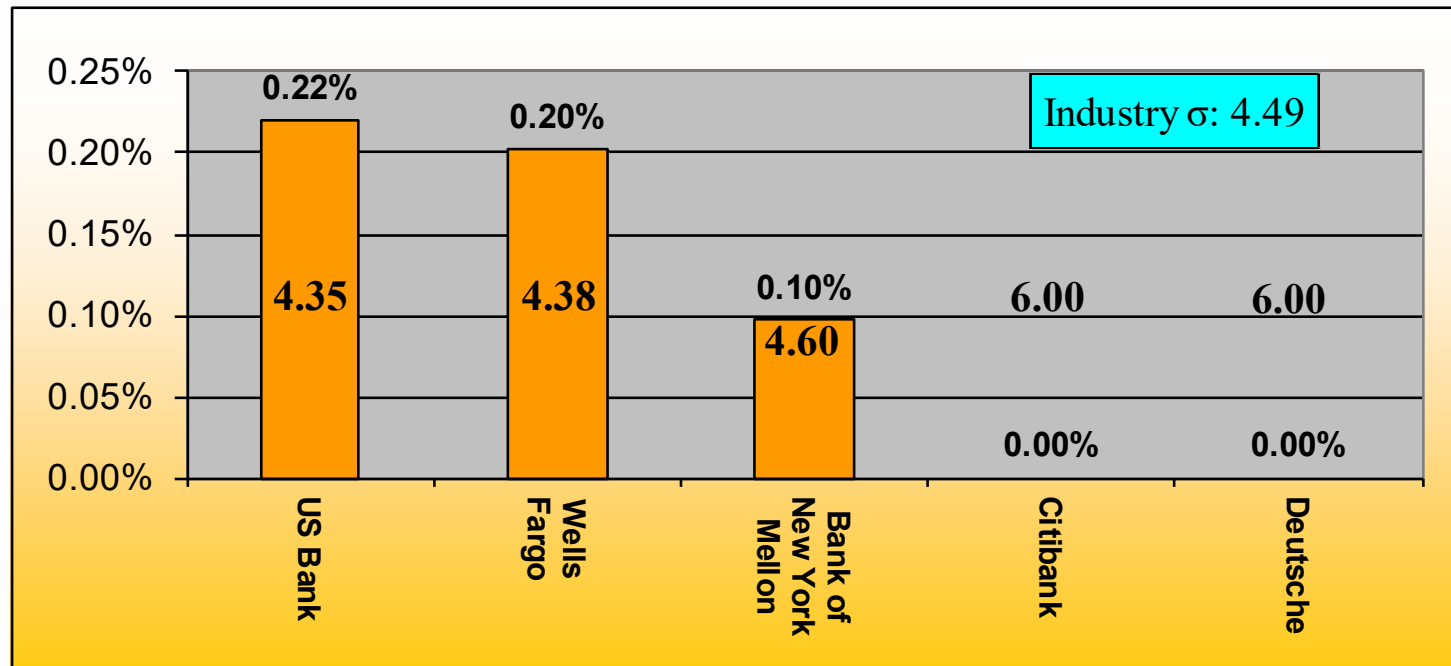


Sigma Level	0.72	1.15	1.28	1.67	1.88
Number of Late Rate	1,158	94	58	194	215
As a Percentage of Total Late Rates From All Agents	67.36%	5.47%	3.37%	11.29%	12.51%
Deviation From the Industry Sigma	-0.48	-0.05	0.08	0.47	0.67

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



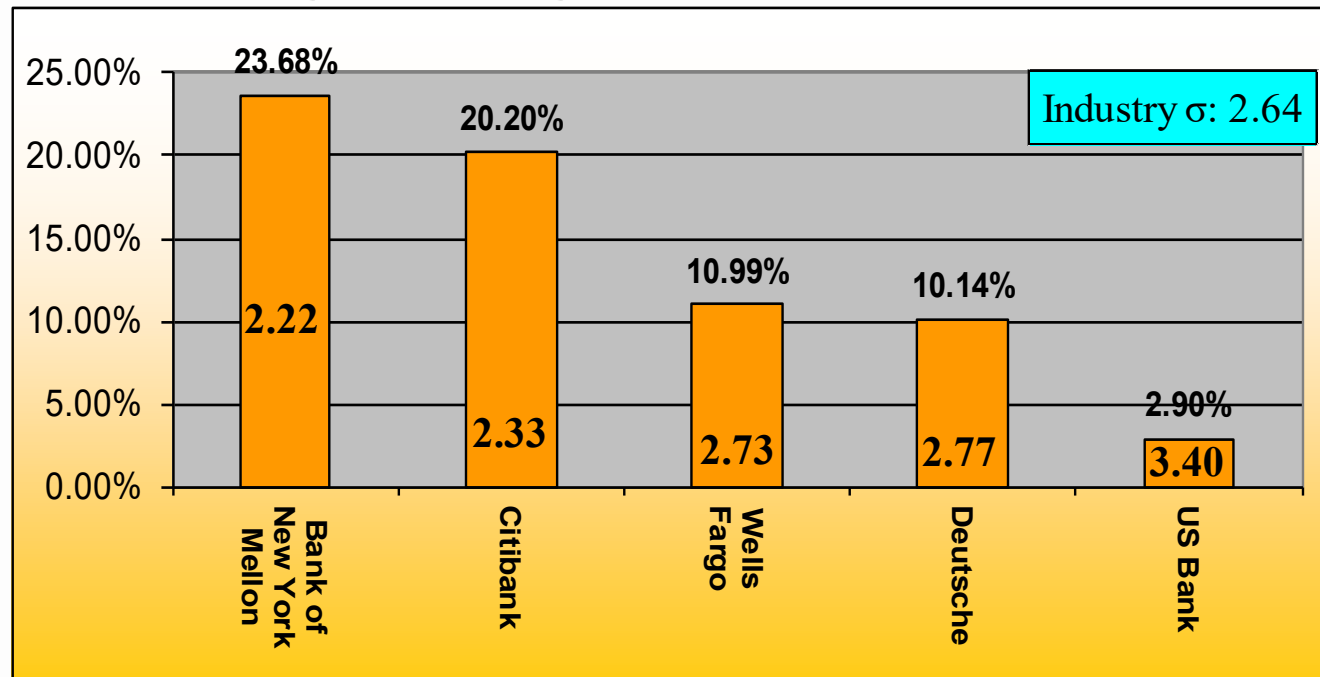
Sigma Level	4.35	4.38	4.60	6.00	6.00
Number of Late Rate	35	55	16	0	0
As a Percentage of Total Late Rates From All Agents	33.02%	51.89%	15.09%	0.00%	0.00%
Deviation From the Industry Sigma	-0.14	-0.12	0.11	1.51	1.51

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

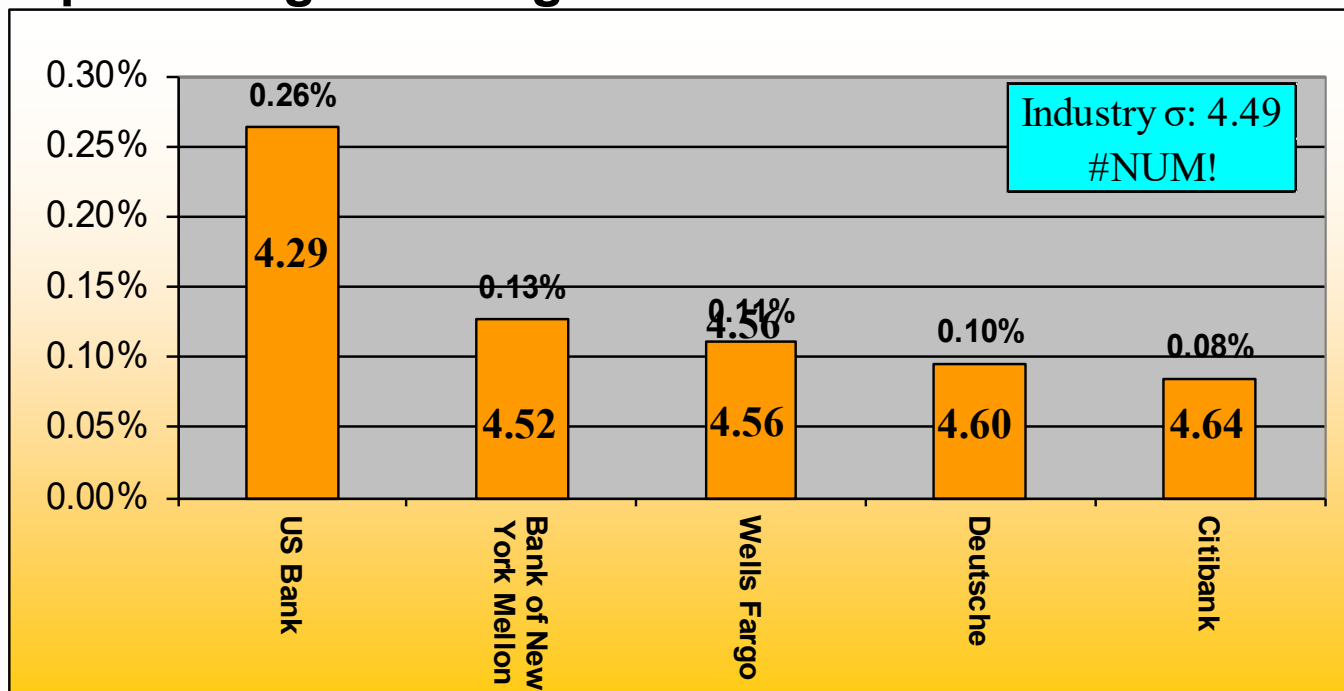


Sigma Level	2.22	2.33	2.73	2.77	3.40
Number of Late Rate	144	20	163	15	13
As a Percentage of Total Late Rates From All Agents	40.56%	5.63%	45.92%	4.23%	3.66%
Deviation From the Industry Sigma	-0.42	-0.30	0.09	0.14	0.76

All Amended Rates

CMO/ABS

As a percentage of an agent's total rates

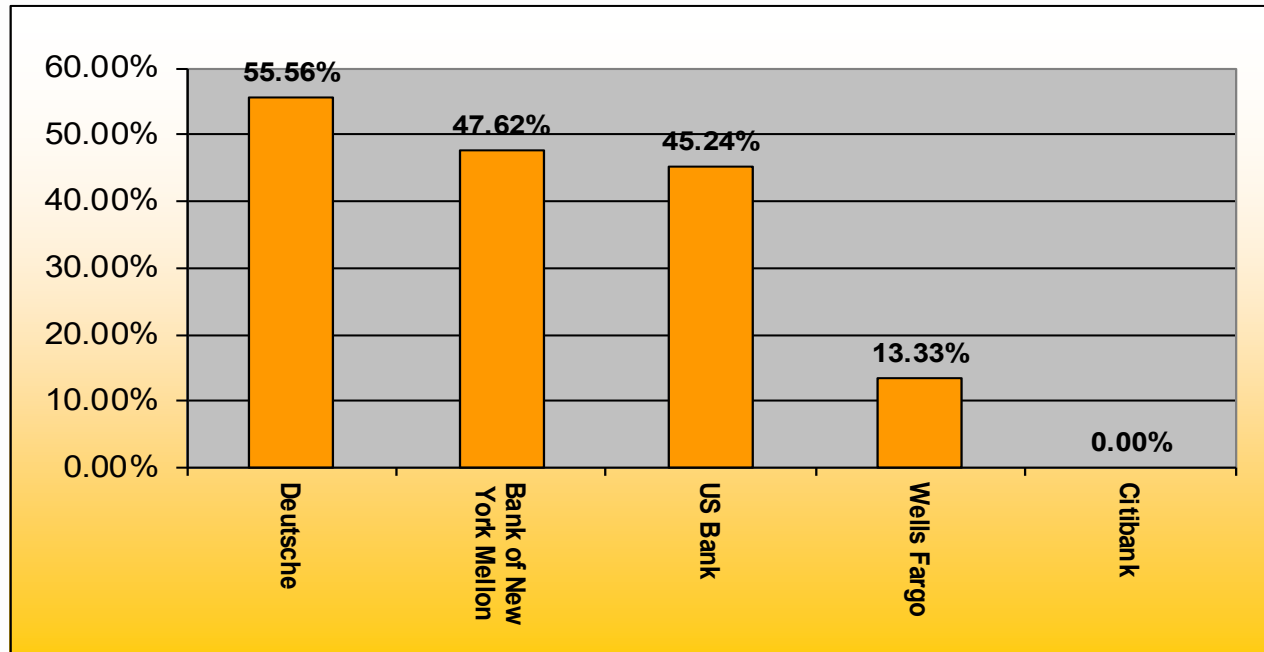


Sigma Level	4.29	4.52	4.56	4.60	4.64
Number of Amended Rates	42	21	30	9	6
As a Percentage of Total Amended Rates From All Agents	38.89%	19.44%	27.78%	8.33%	5.56%
Deviation From	-0.19	0.03	0.08	0.12	0.15

All Amended Rates

CMO/ABS

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

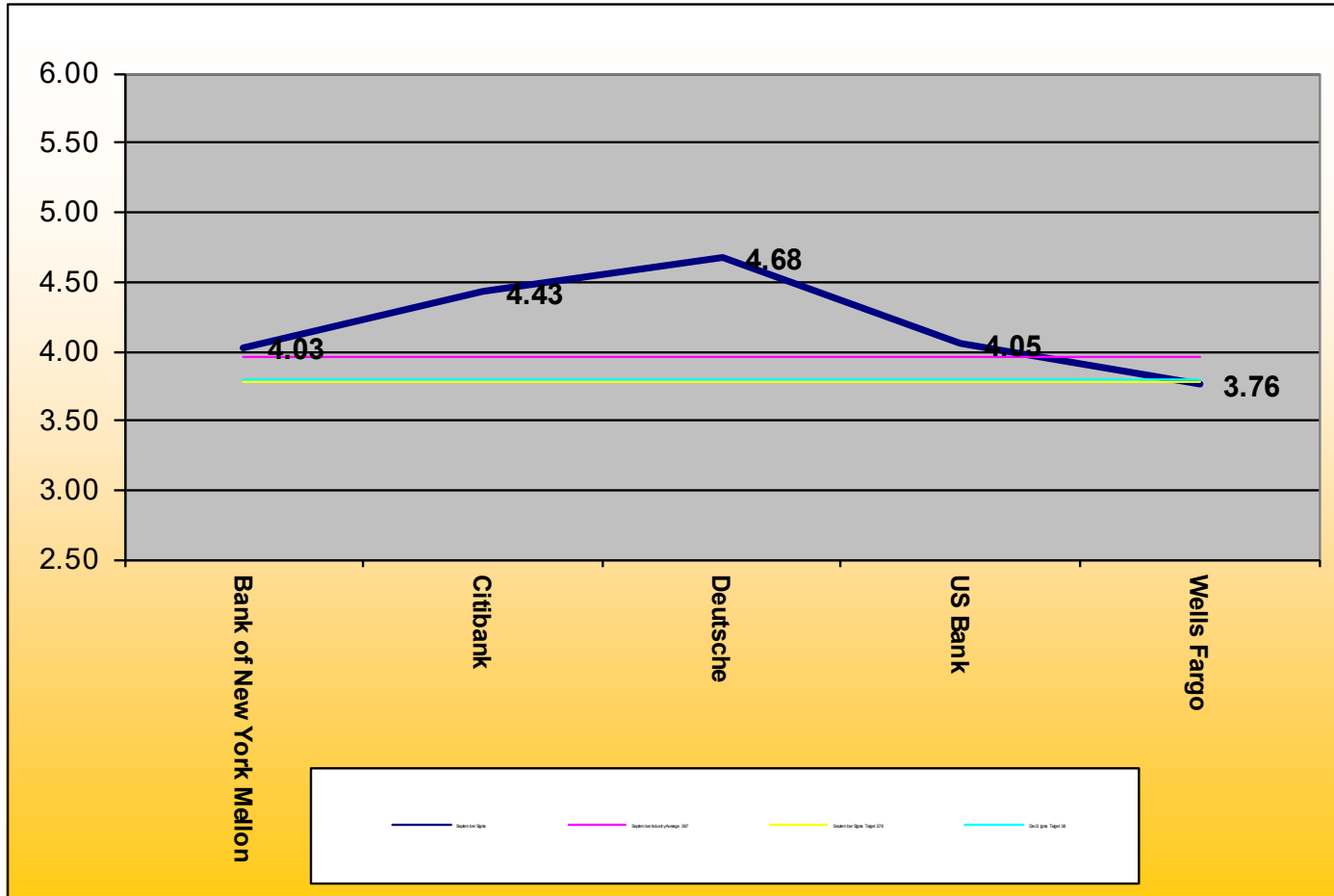


Number of Amended Rates 30 Days +	5	10	19	4	0
As a Percentage of Total Amended Rates From All Agents	13.16%	26.32%	50.00%	10.53%	0.00%

Monthly Sigma Versus Targets

Conforming Structured Securities - Payable 15/25

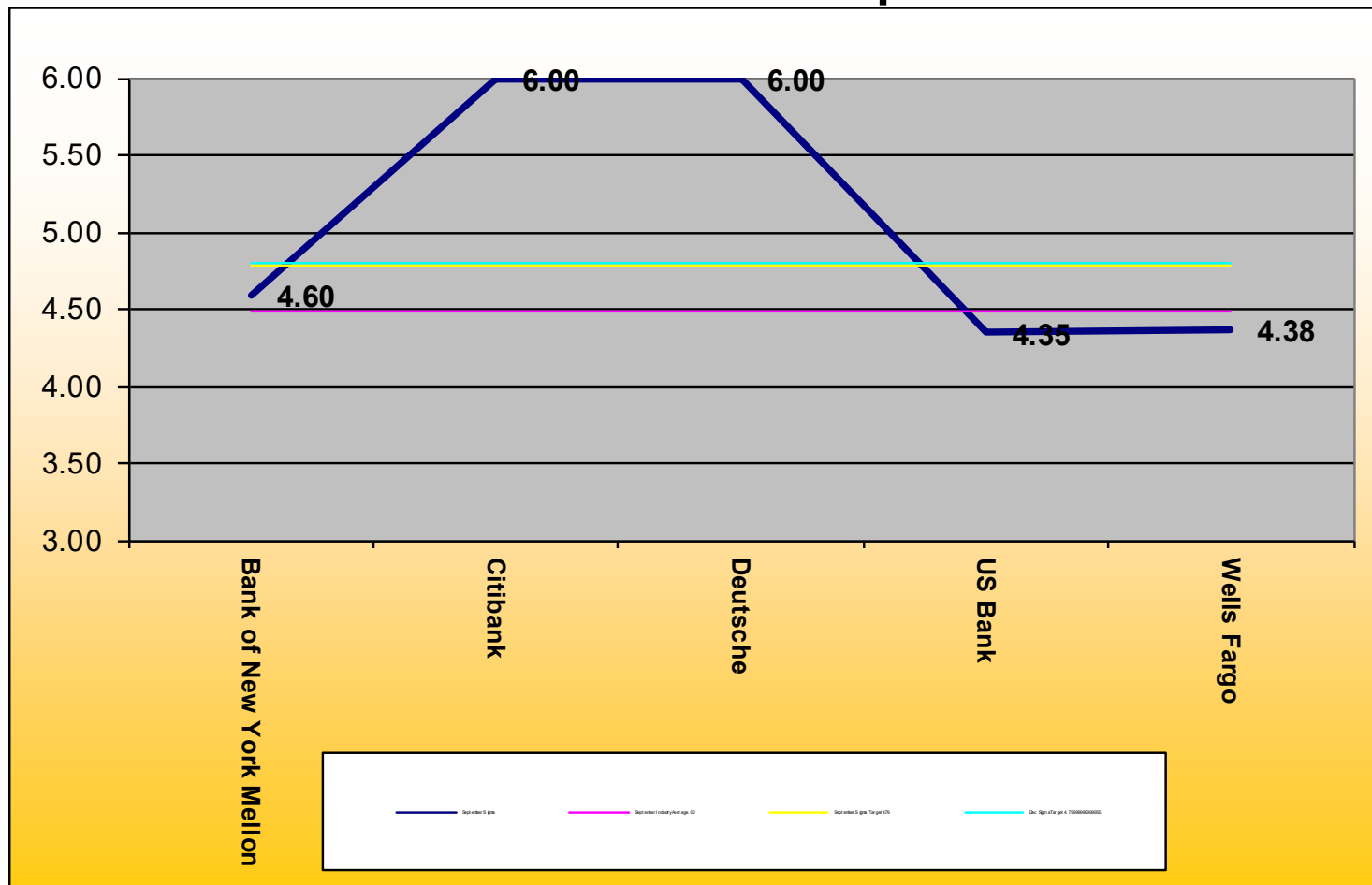
Open rates at COB on P/D-1



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

