

# AGENT REPORT CARD

**November 2019**

# 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.**

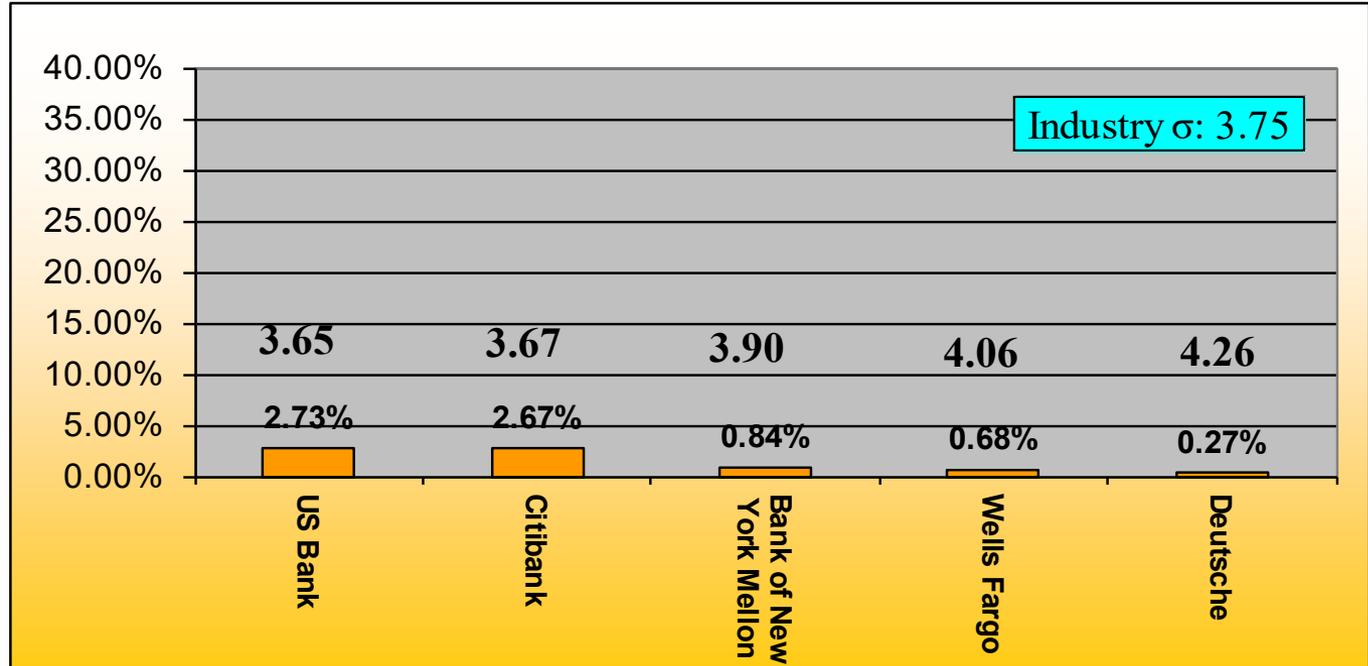
**The impact of each agent on last month's performance is reflected in bar charts showing "late/amended" information.**

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

# 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

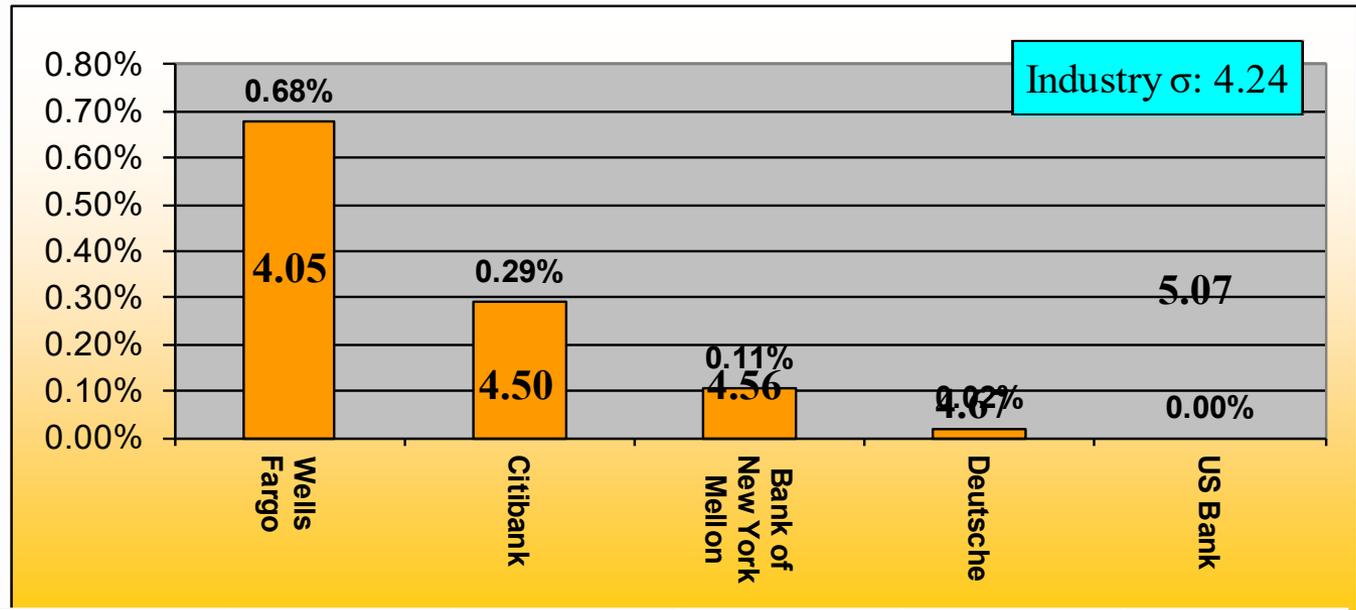


|   |        |        |        |        |       |
|---|--------|--------|--------|--------|-------|
| Sigma Level   | 3.42   | 3.43   | 3.89   | 3.97   | 4.28  |
| Number of Late Rate                                 | 437    | 165    | 141    | 203    | 27    |
| As a Percentage of Total Late Rates From All Agents | 44.91% | 16.96% | 14.49% | 20.86% | 2.77% |
| Deviation From the Industry Sigma                   | -0.33  | -0.32  | 0.15   | 0.22   | 0.54  |

# 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

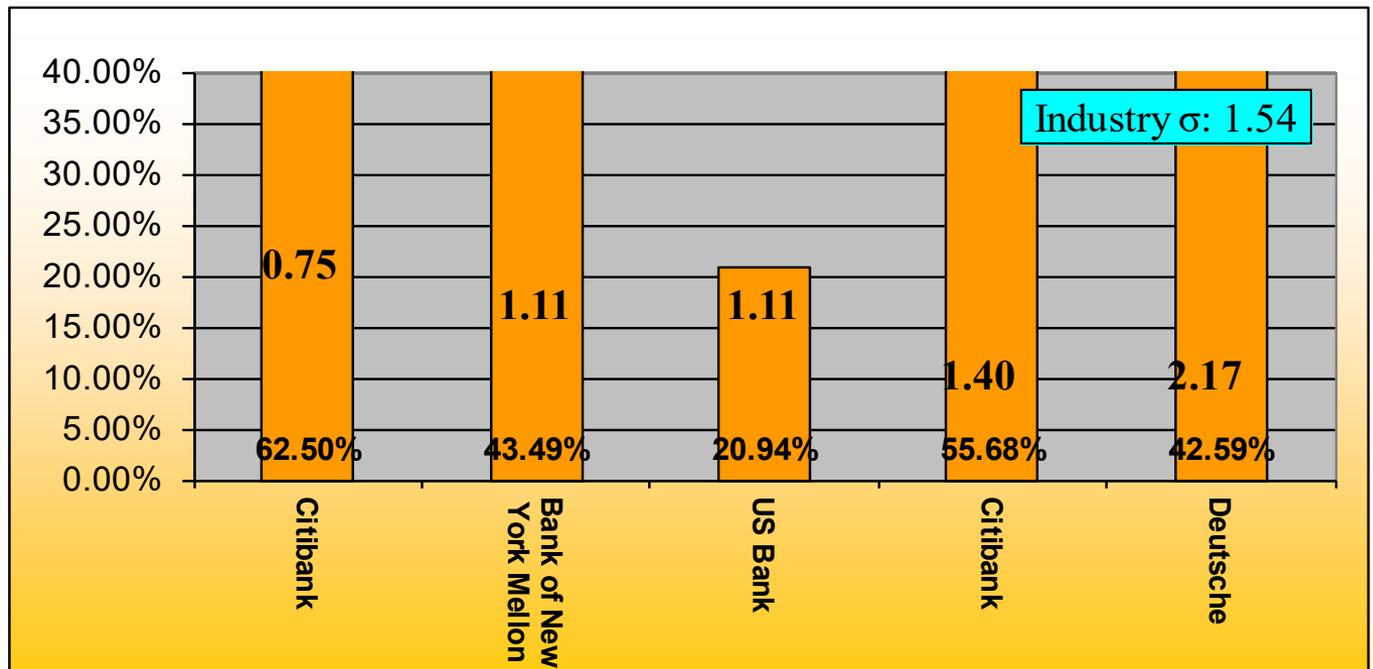


|   |        |       |       |       |       |
|---|--------|-------|-------|-------|-------|
| Sigma Level   | 3.97   | 4.26  | 4.57  | 5.04  | 6.00  |
| Number of Late Rate                                 | 203    | 18    | 18    | 2     | 0     |
| As a Percentage of Total Late Rates From All Agents | 84.23% | 7.47% | 7.47% | 0.83% | 0.00% |
| Deviation From the Industry Sigma                   | -0.27  | 0.01  | 0.33  | 0.80  | 1.76  |

# 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

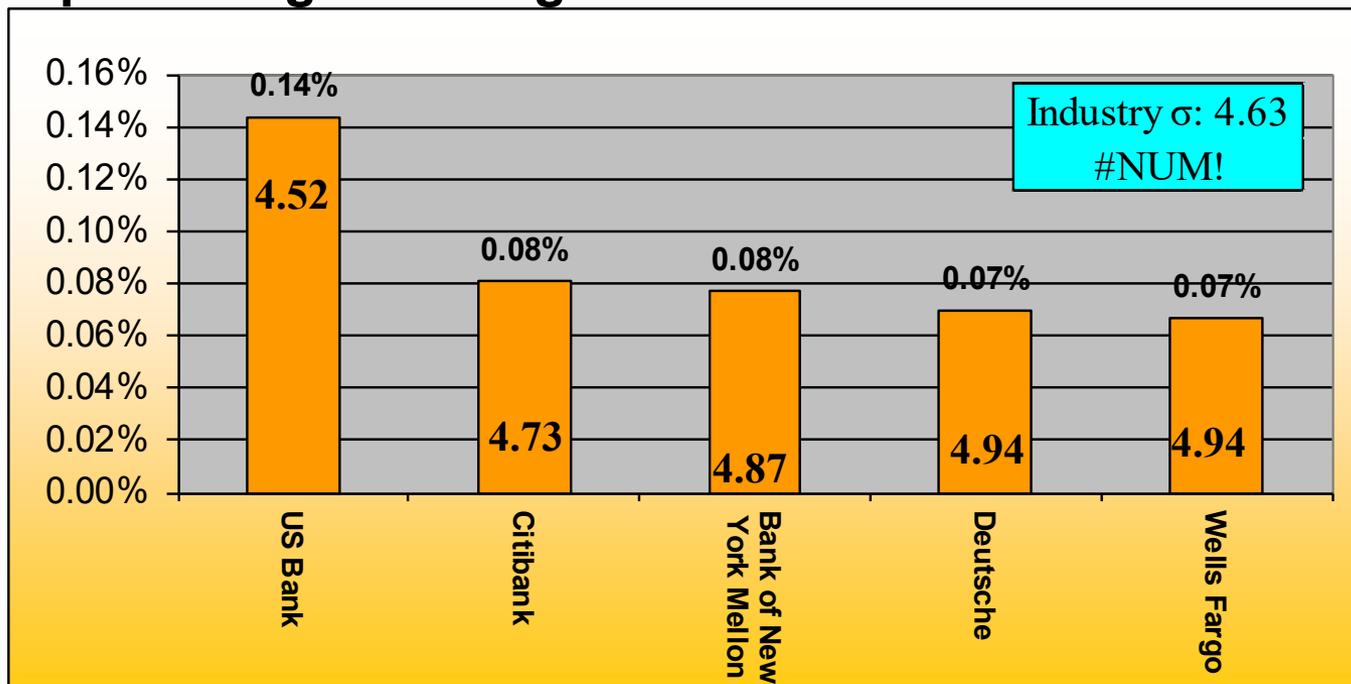


|   |        |       |        |       |       |
|---|--------|-------|--------|-------|-------|
| Sigma Level   | 1.18   | 1.36  | 1.66   | 1.69  | 2.31  |
| Number of Late Rate                                 | 1,200  | 49    | 371    | 112   | 169   |
| As a Percentage of Total Late Rates From All Agents | 63.12% | 2.58% | 19.52% | 5.89% | 8.89% |
| Deviation From the Industry Sigma                   | -0.36  | -0.18 | 0.12   | 0.15  | 0.77  |

# All Amended Rates

## CMO/ABS

As a percentage of an agent's total rates

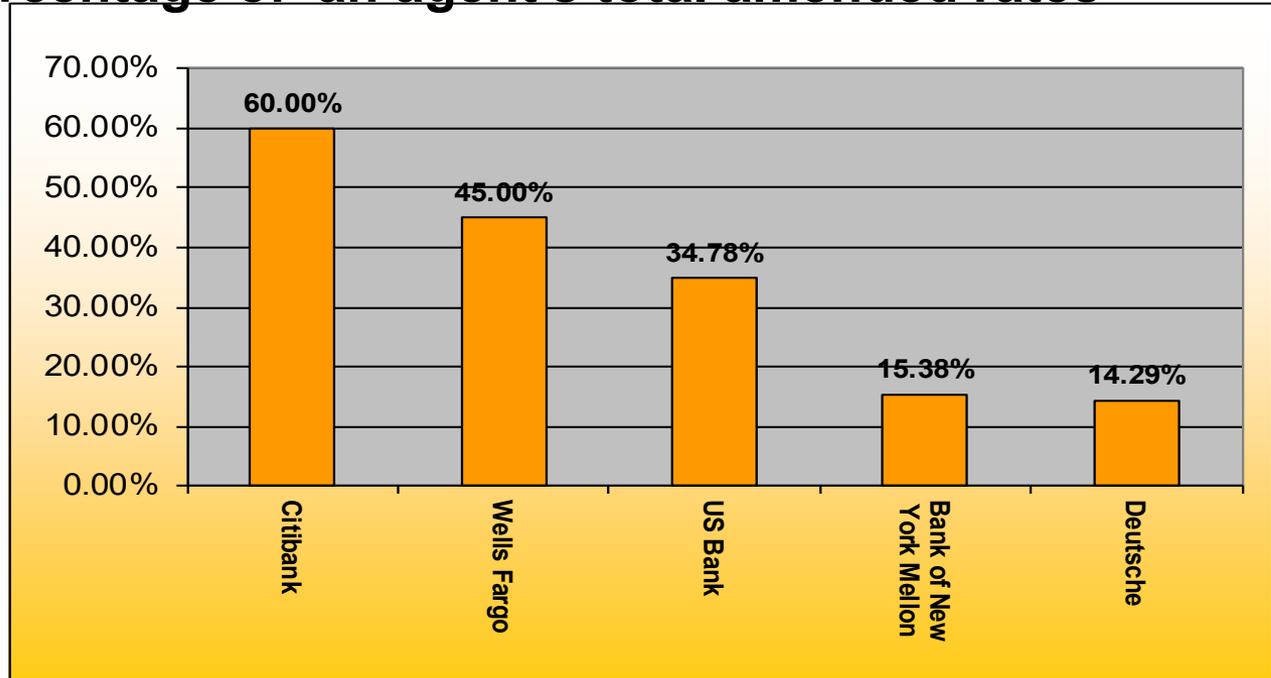


|  |        |       |        |        |        |
|--|--------|-------|--------|--------|--------|
| Sigma Level  | 4.48   | 4.65  | 4.67   | 4.69   | 4.71   |
| Number of Amended Rates                                | 23     | 5     | 13     | 7      | 20     |
| As a Percentage of Total Amended Rates From All Agents | 33.82% | 7.35% | 19.12% | 10.29% | 29.41% |
| Deviation From   | -0.15  | 0.02  | 0.03   | 0.06   | 0.07   |

# All Amended Rates

## CMO/ABS

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

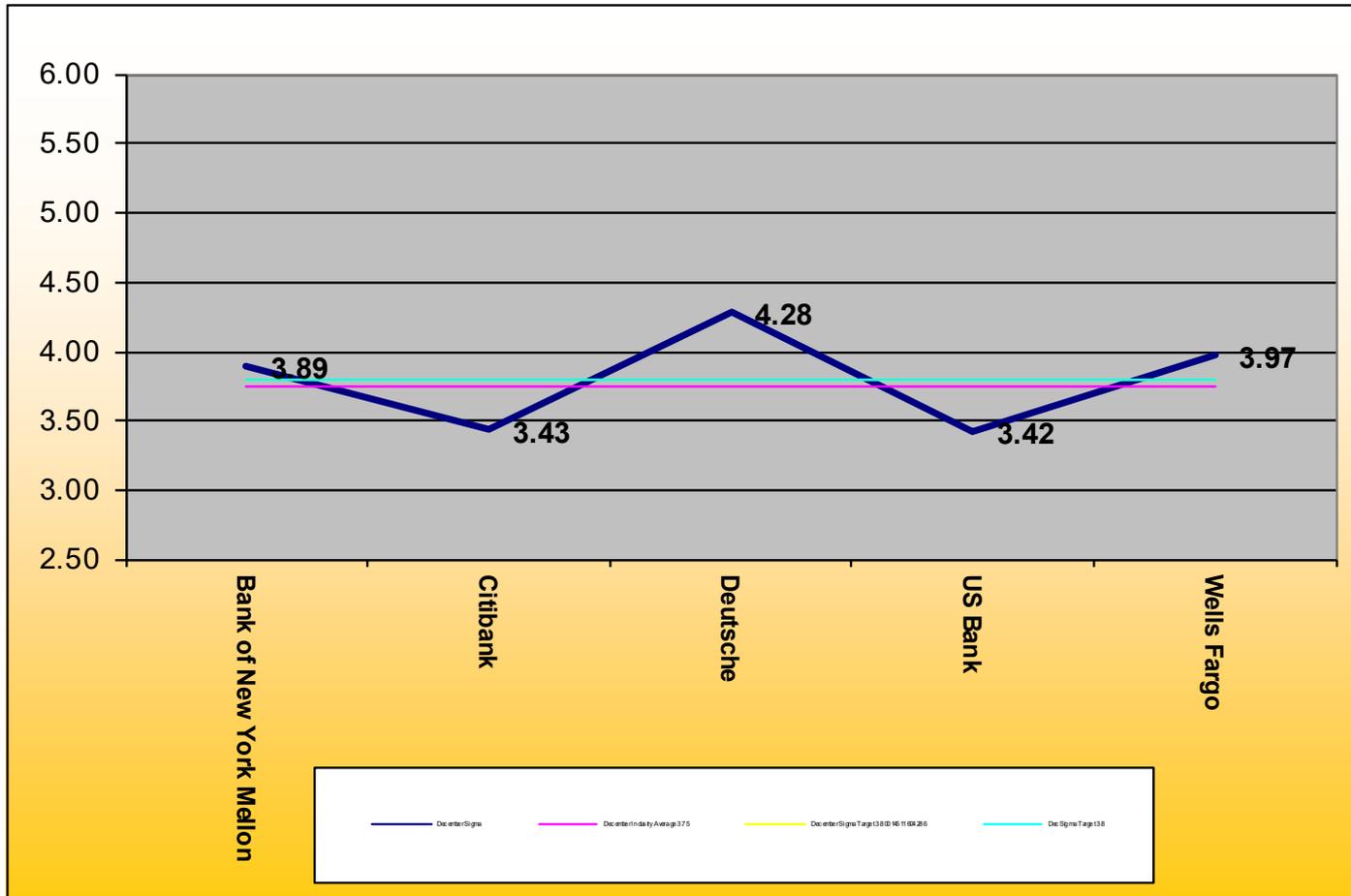


|   |               |               |               |              |              |
|---|---------------|---------------|---------------|--------------|--------------|
| <b>Number of Amended Rates 30 Days +</b>                      | <b>3</b>      | <b>9</b>      | <b>8</b>      | <b>2</b>     | <b>1</b>     |
| <b>As a Percentage of Total Amended Rates From All Agents</b> | <b>13.04%</b> | <b>39.13%</b> | <b>34.78%</b> | <b>8.70%</b> | <b>4.35%</b> |

# Monthly Sigma Versus Targets

## Conforming Structured Securities - Payable 15/25

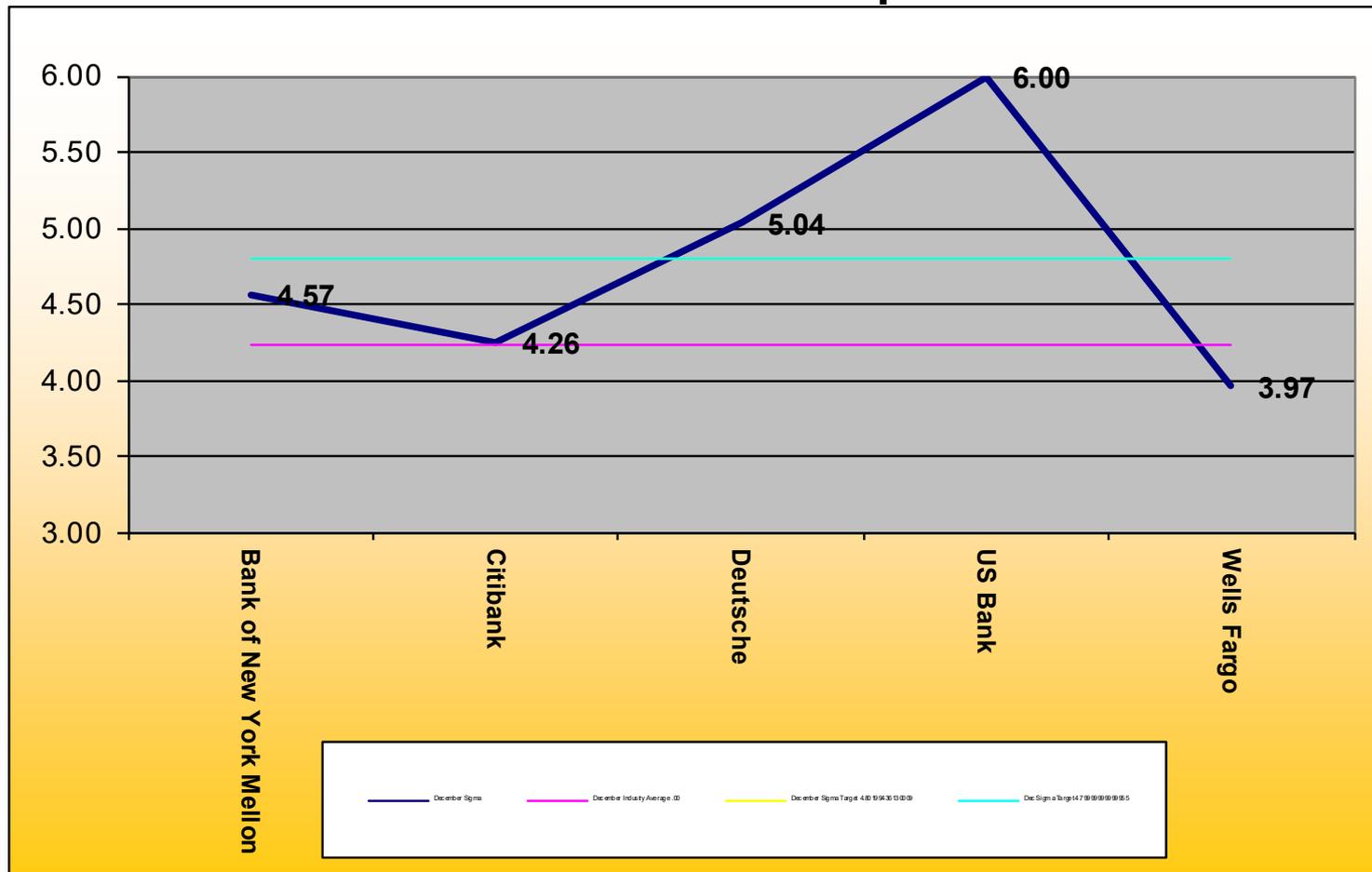
Open rates at COB on P/D-1



# 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

