



AGENT REPORT CARD AUGUST 2022

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**.

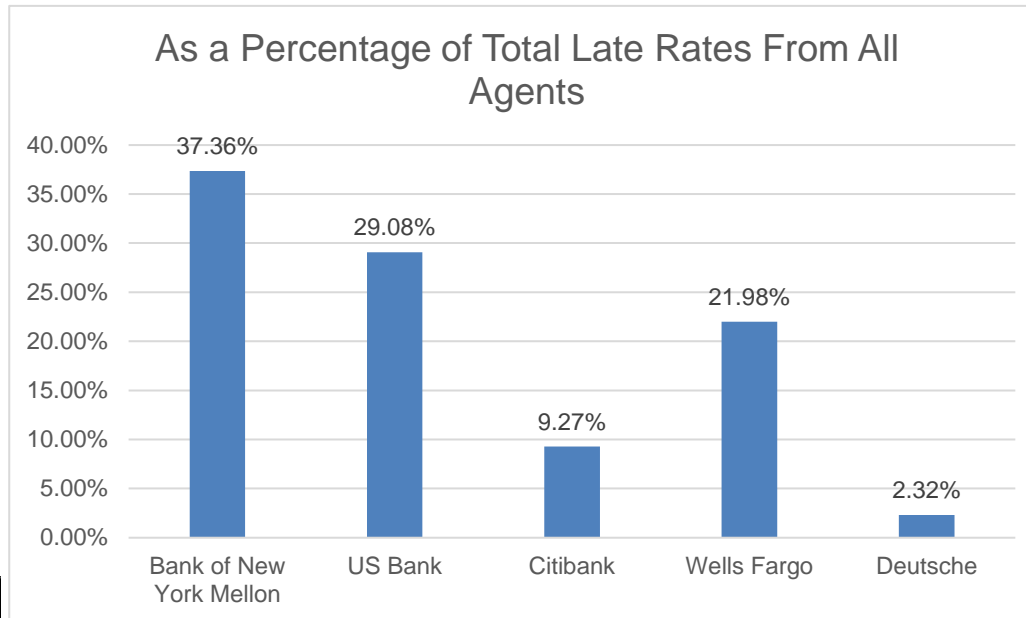
Agent Report Card - Rankings

Rankings based on a percentage of an agent's total rates
(Best Three in each category highlighted in green)

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

Conforming Late Rates CMO/ABS Payable on the 15th and 25th

Rates Open at COB on P/D -1



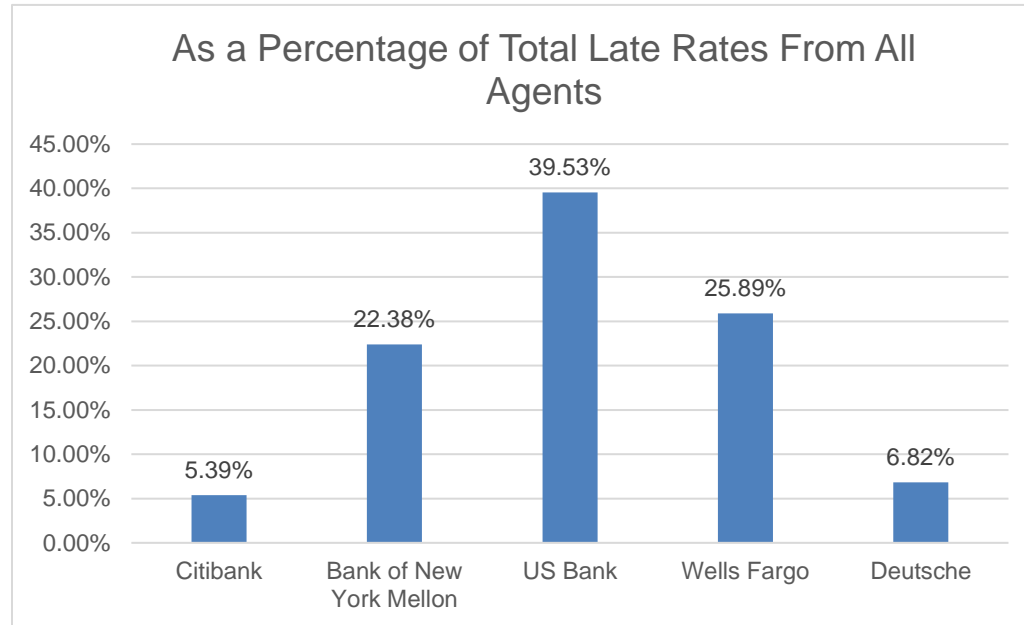
Industry σ : 3.54

Sigma Level	3.18	3.42	3.65	3.78	4.06
Number of Late Rate	758	590	188	446	47
As a Percentage of Total Late Rates From All Agents	37.36%	29.08%	9.27%	21.98%	2.32%
Deviation From the Industry Sigma	-0.36	-0.12	0.11	0.24	0.52
Bank	Bank of New York Mellon	US Bank	Citibank	Wells Fargo	Deutsche

Conforming Late Rates

CMO/ABS All Payable Dates, excluding the 15th and 25th

Rates Open at COB on P/D -1



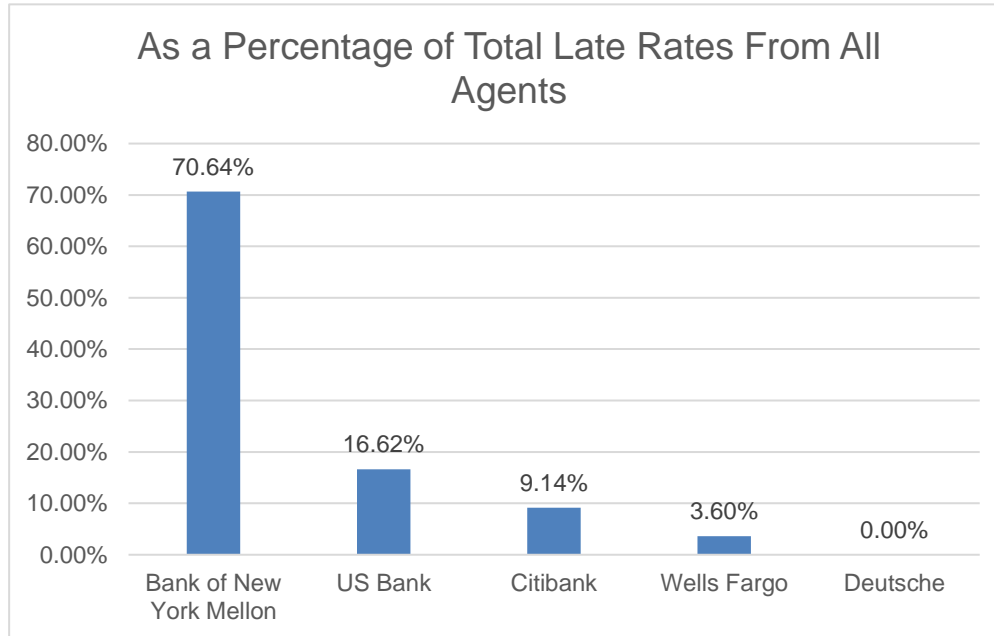
Industry σ : 0.58

Sigma Level	0.12	0.23	0.47	0.77	1.12
Number of Late Rate	132	548	968	634	167
As a Percentage of Total Late Rates From All Agents	5.39%	22.38%	39.53%	25.89%	6.82%
Deviation From the Industry Sigma	-0.46	-0.35	-0.11	0.20	0.54
Bank	Citibank	Bank of New York Mellon	US Bank	Wells Fargo	Deutsche

All Late Rates

CMO/ABS Payable on the 15th and the 25th

After 3:00p EST on payable date and subsequent days



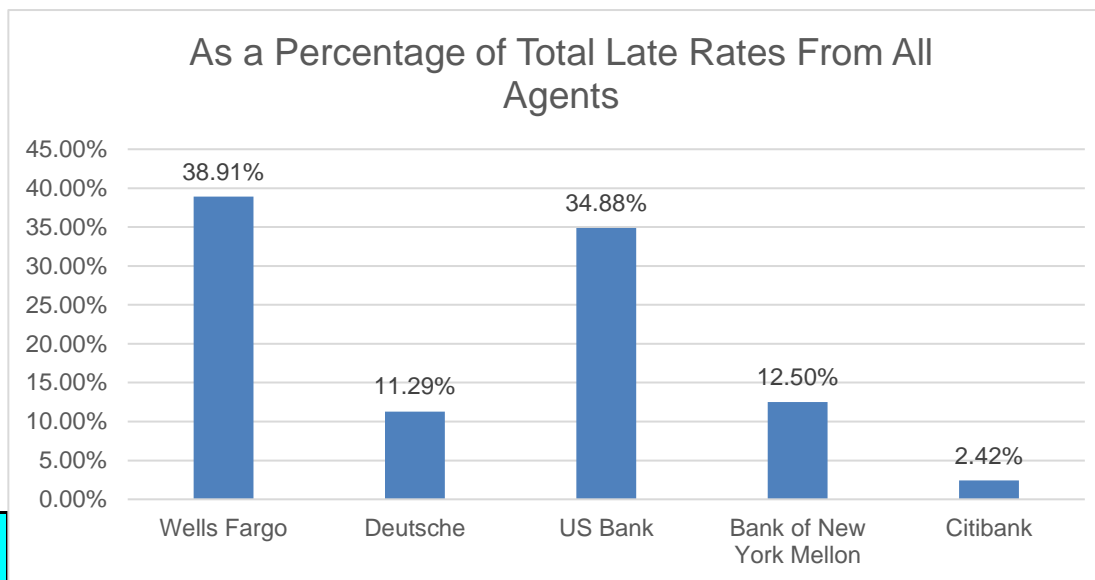
Industry σ : 4.18

Sigma Level	3.65	4.27	4.28	4.90	6.00
Number of Late Rate	255	60	33	13	0
As a Percentage of Total Late Rates From All Agents	70.64%	16.62%	9.14%	3.60%	0.00%
Deviation From the Industry Sigma	-0.53	0.09	0.10	0.72	1.82
Bank	Bank of New York Mellon	US Bank	Citibank	Wells Fargo	Deutsche

All Late Rates

CMO/ABS Excluding Payable on the 15th and the 25th

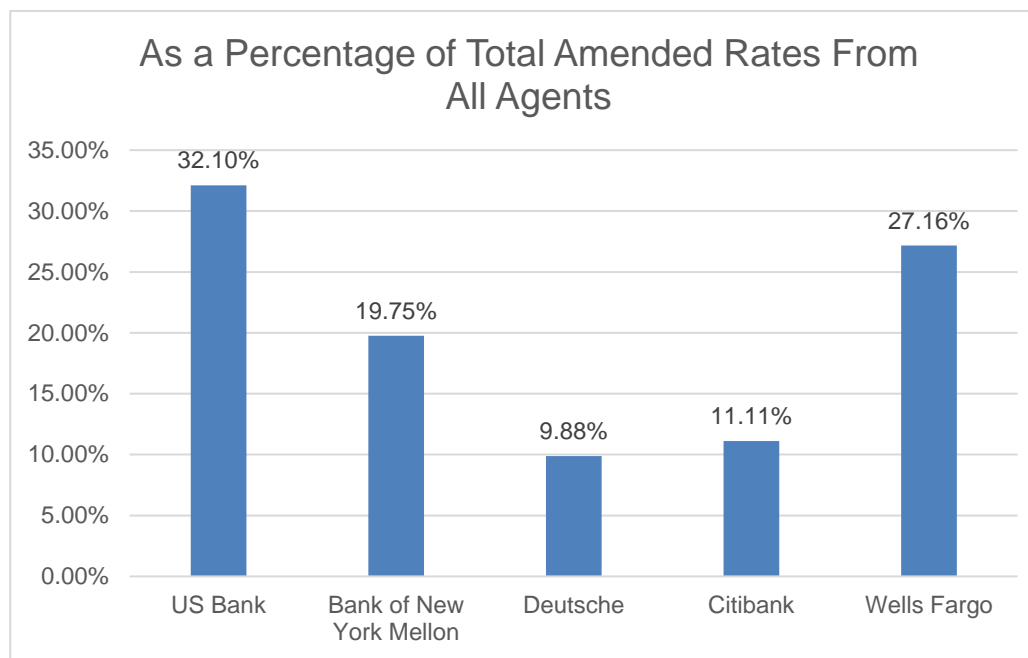
After 3:00p EST on payable date and subsequent days



Industry σ : 2.47

Sigma Level	2.23	2.28	2.53	2.77	2.88
Number of Late Rate	193	56	173	62	12
As a Percentage of Total Late Rates From All Agents	38.91%	11.29%	34.88%	12.50%	2.42%
Deviation From the Industry Sigma	-0.24	-0.19	0.06	0.30	0.41
Bank	Wells Fargo	Deutsche	US Bank	Bank of New York Mellon	Citibank

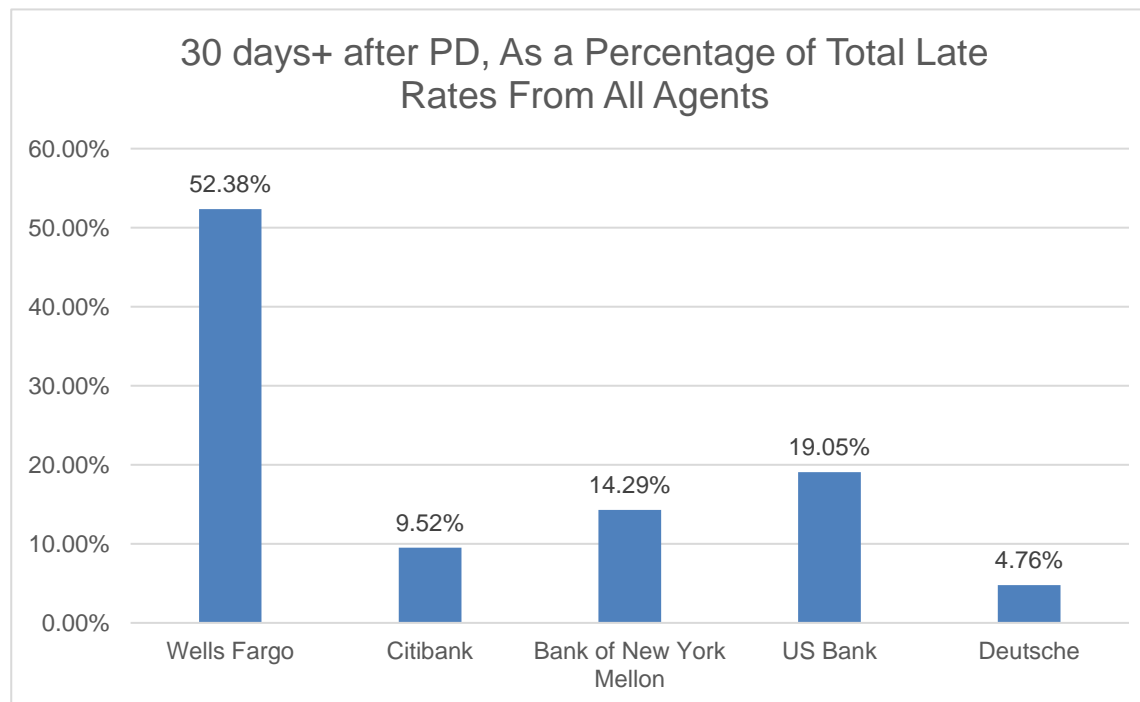
All Amended Rates CMO/ABS



Industry σ : 4.65

Sigma Level	4.53	4.60	4.63	4.68	4.76
Number of Amended Rates	26	16	8	9	22
As a Percentage of Total Amended Rates From All Agents	32.10%	19.75%	9.88%	11.11%	27.16%
Deviation From	-0.11	-0.05	-0.02	0.03	0.11
Bank	US Bank	Bank of New York Mellon	Deutsche	Citibank	Wells Fargo

All Amended Rates CMO/ABS

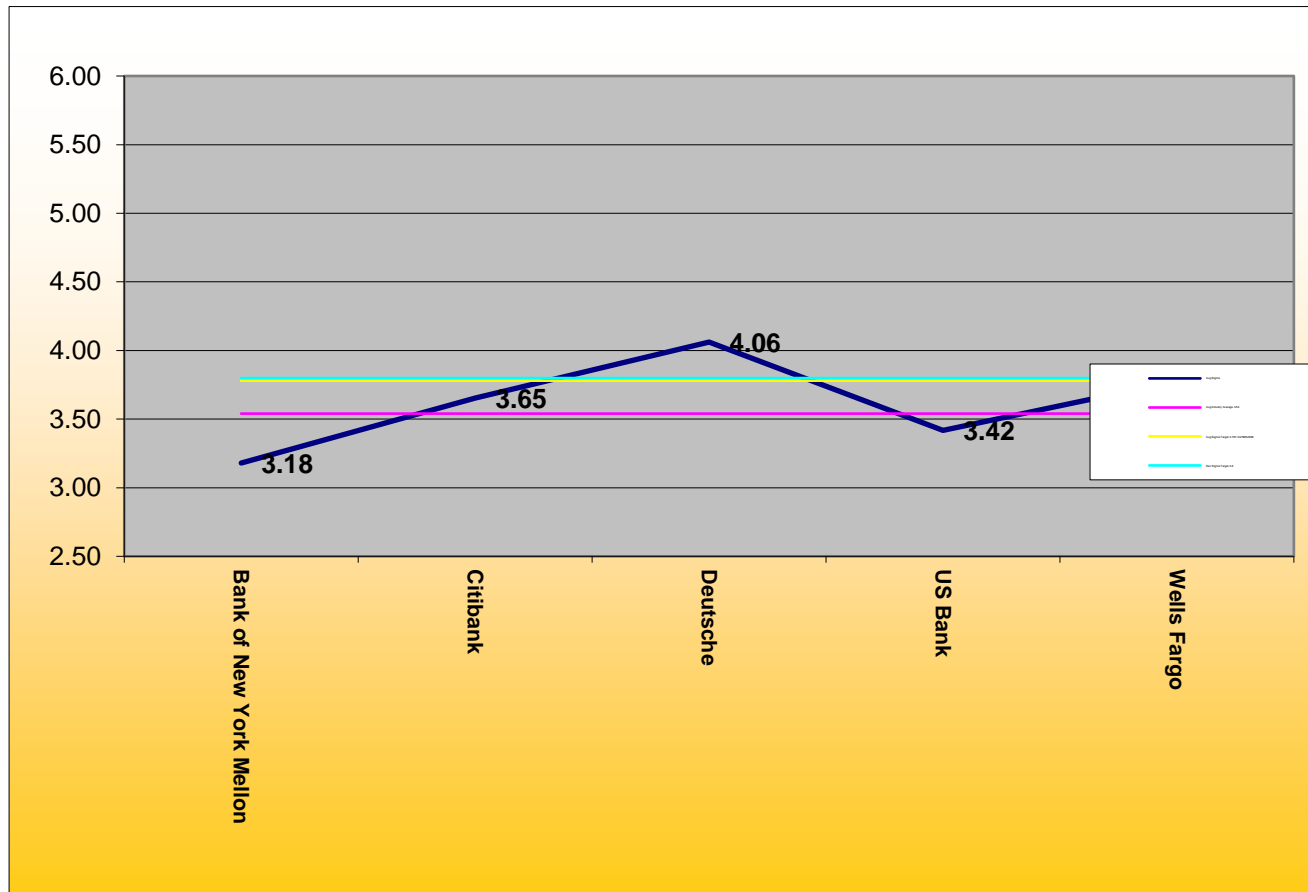


Number of Amended Rates 30 Days +	11	2	3	4	1
As a Percentage of Total Amended Rates From All Agents	52.38%	9.52%	14.29%	19.05%	4.76%
Bank	Wells Fargo	Citibank	Bank of New York Mellon	US Bank	Deutsche

Monthly Sigma Versus Targets

Conforming Structured Securities – Payable 15th & 25th

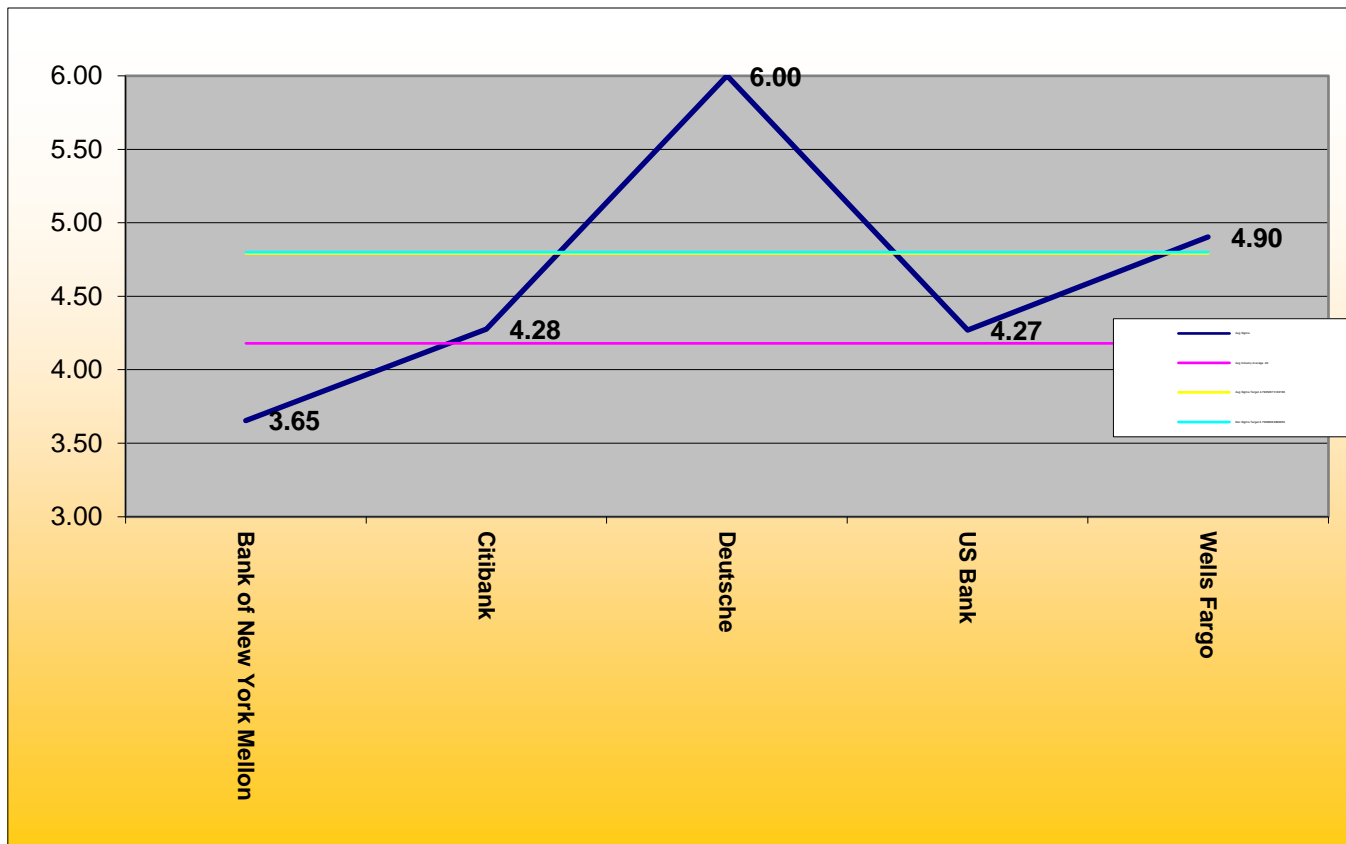
Rates open at COB on P/D -1



Monthly Sigma Versus Targets

All Structured Securities – Payable 15th & 25th

After 3:00 p.m. EST on payable date and subsequent days"



Monthly Sigma Versus Targets

All Structured Securities – Amended Rates

All Amended Rates CMO/ABS As a percentage of an agent's total rates

