



AGENT REPORT CARD
JUNE 2023

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**.

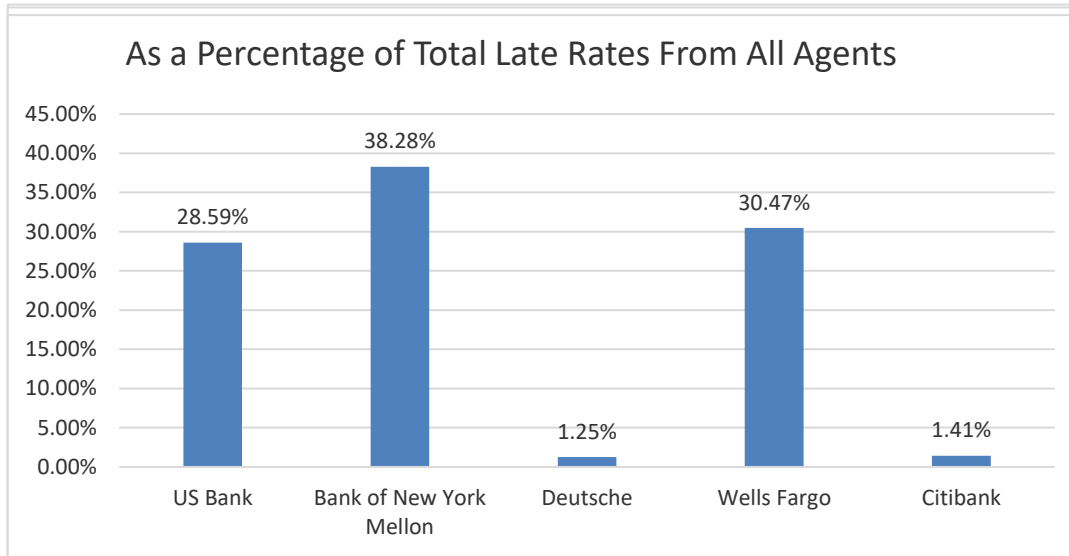
Agent Report Card - Rankings

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 3:00p Cut-off on P/D	Amended Announcements	Amended Announcements 30 Days + after P/D
Bank of New York Mellon	5	5	3	2
Citibank	2	1	1	5
Deutsche Bank	4	3	2	1
US Bank	3	2	3	3
Wells Fargo	1	4	4	4

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

Rates Open at COB on P/D -1



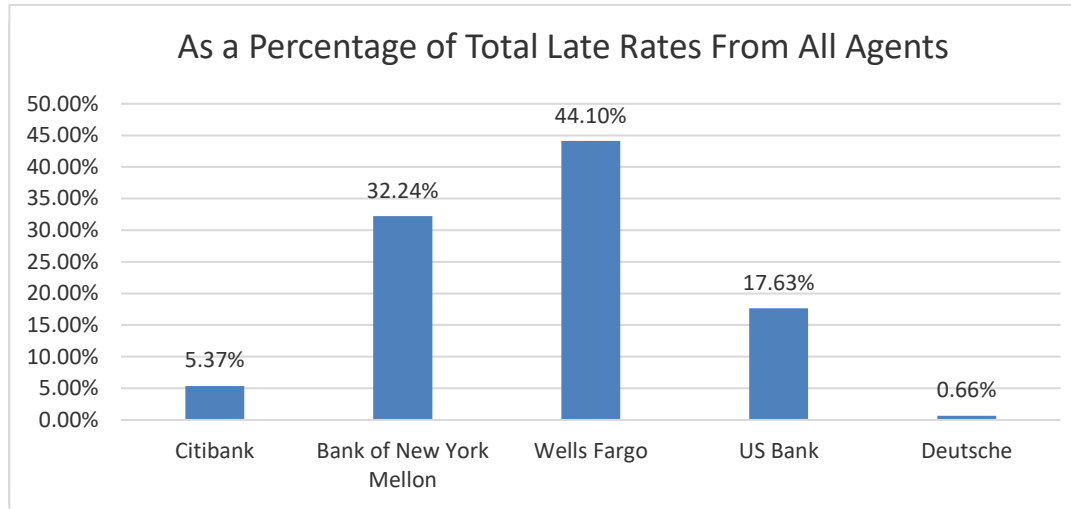
Industry σ : 3.44

Sigma Level	0.13	0.18	1.32	3.93	4.62
Number of Late Rate	183	245	8	195	9
As a Percentage of Total Late Rates From All Agents	28.59%	38.28%	1.25%	30.47%	1.41%
Deviation From the Industry Sigma	-3.48	-3.43	-2.29	0.32	1.02
Bank	USBank	Bank of New York Mellon	Deutsche	Wells Fargo	Citibank

Conforming Late Rates

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

Rates Open at COB on P/D -1



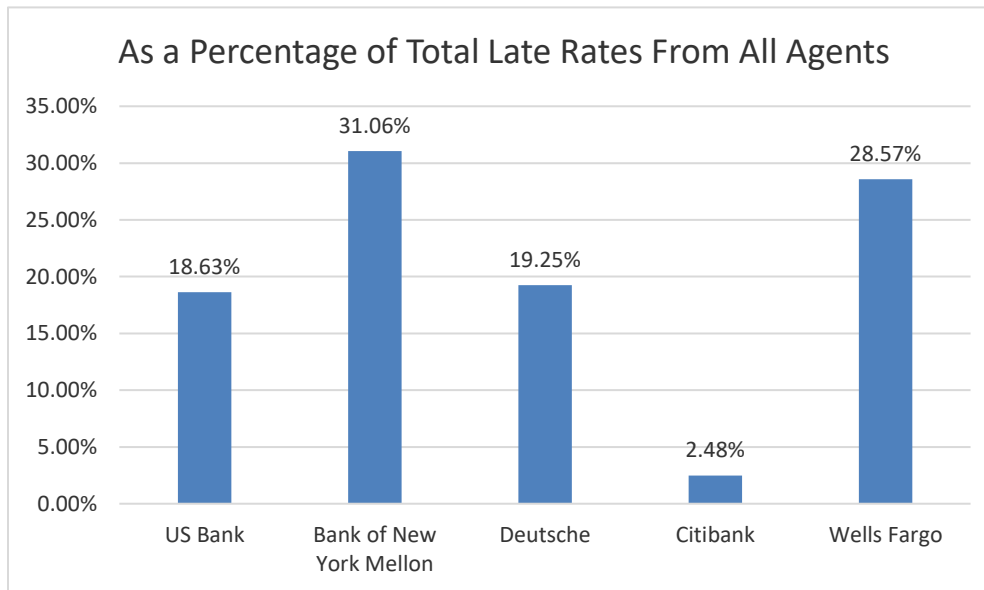
Industry σ : 0.90

Sigma Level	0.55	0.58	0.72	1.01	2.04
Number of Late Rate	82	492	673	269	10
As a Percentage of Total Late Rates From All Agents	5.37%	32.24%	44.10%	17.63%	0.66%
Deviation From the Industry Sigma	-0.21	-0.18	-0.04	0.25	1.27
Bank	CitiBank	Bank of New York Mellon	Wells Fargo	US Bank	Deutsche

All Late Rates

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

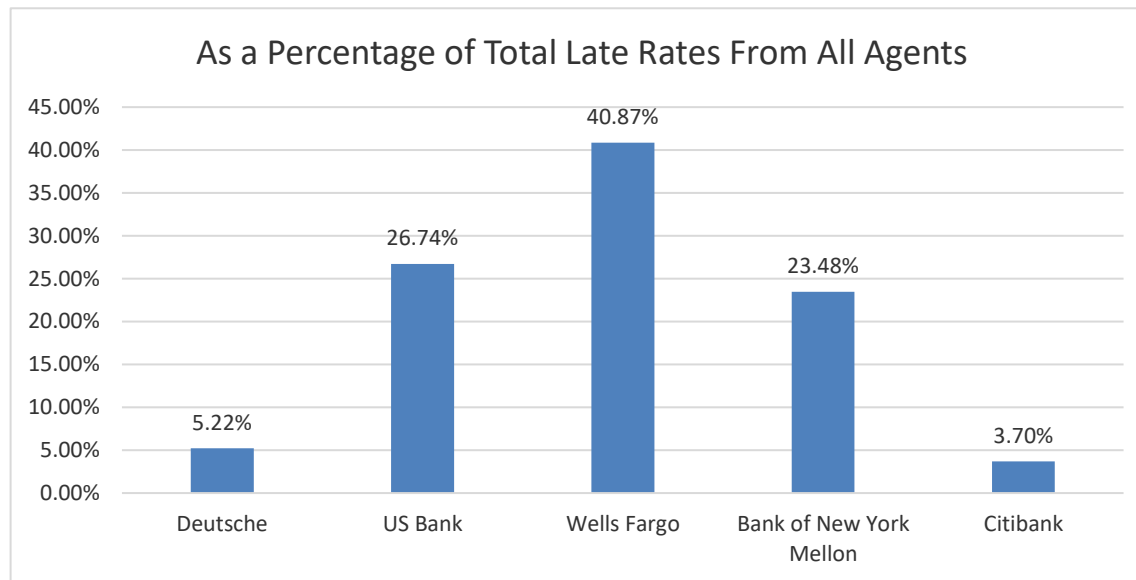
After 3:00p EST on payable date and subsequent days



Industry σ : 2.10

Sigma Level	4.40	2.40	4.15	4.85	4.41
Number of Late Rate	30	50	31	4	46
As a Percentage of Total Late Rates From All Agents	18.63%	31.06%	19.25%	2.48%	28.57%
Deviation From the Industry Sigma	0.11	-1.89	-0.14	0.57	0.13
Bank	US Bank	Bank of New York Mellon	Deutsche	Citibank	Wells Fargo

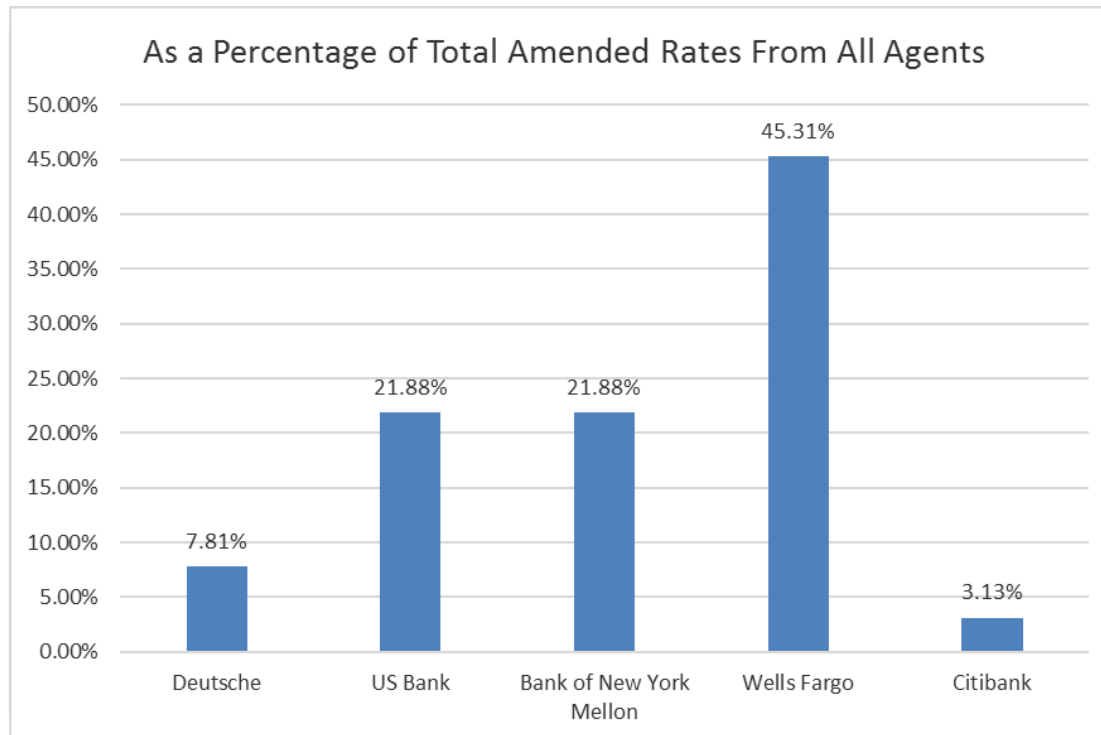
All Amended Rates CMO/ABS



Industry σ : 4.62

Sigma Level	0.96	1.99	2.28	2.42	2.45
Number of Late Rate	24	123	188	108	17
As a Percentage of Total Late Rates From All Agents	5.22%	26.74%	40.87%	23.48%	3.70%
Deviation From the Industry Sigma	-1.27	-0.25	0.04	0.18	0.21
Bank	Deutsche	US Bank	Wells Fargo	Bank of New York Mellon	Citibank

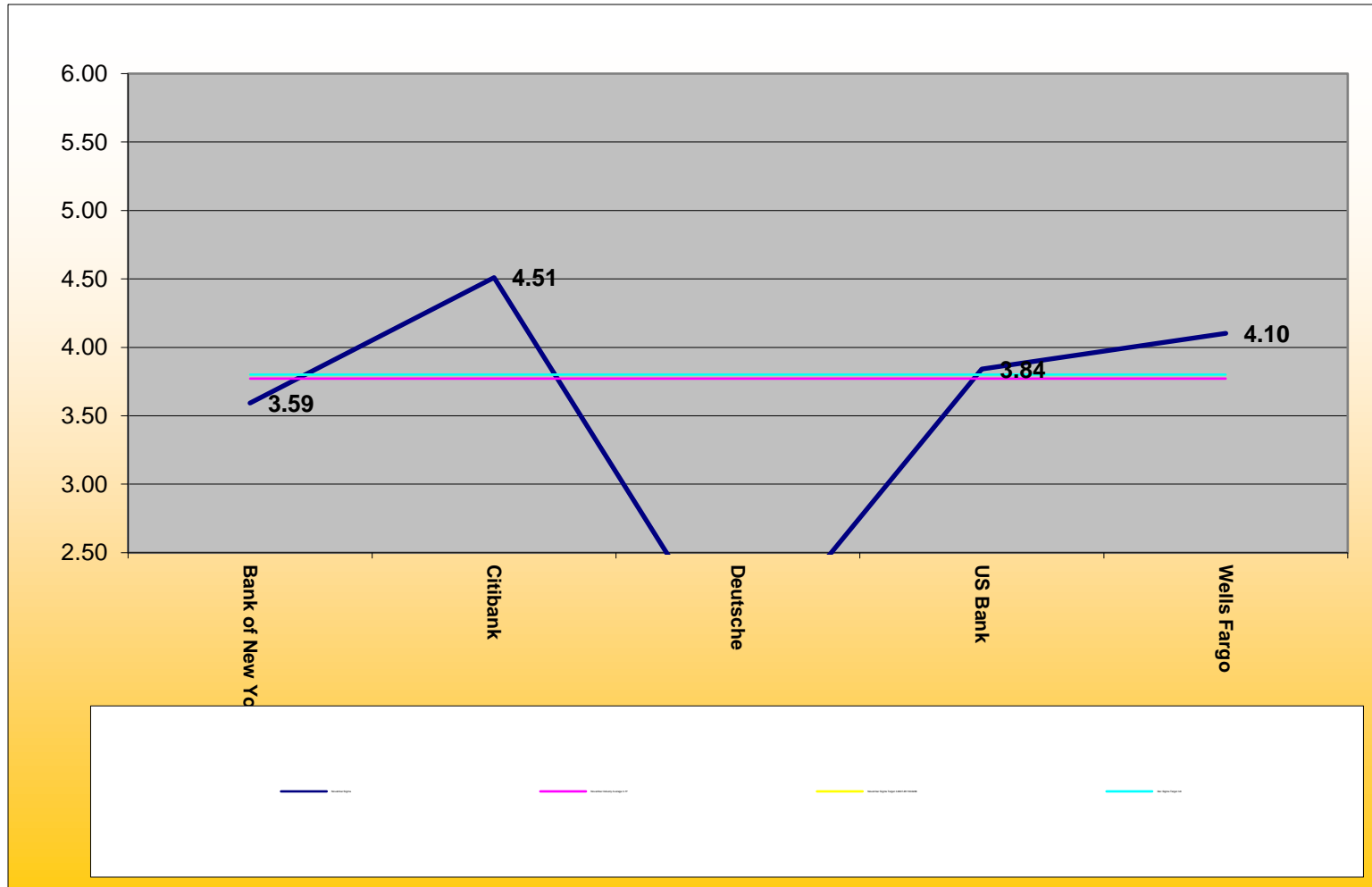
All Amended Rates CMO/ABS



Sigma Level	1.87	2.98	3.13	4.56	5.04
Number of Amended Rates	5	14	14	29	2
As a Percentage of Total Amended Rates From All Agents	7.81%	21.88%	21.88%	45.31%	3.13%
Deviation From	-2.55	-1.44	-1.29	0.14	0.62
Bank	Deutsche	US Bank	Bank of New York Mellon	Wells Fargo	Citibank

Monthly Sigma Versus Targets Conforming Structured Securities – Payable 15th & 25th

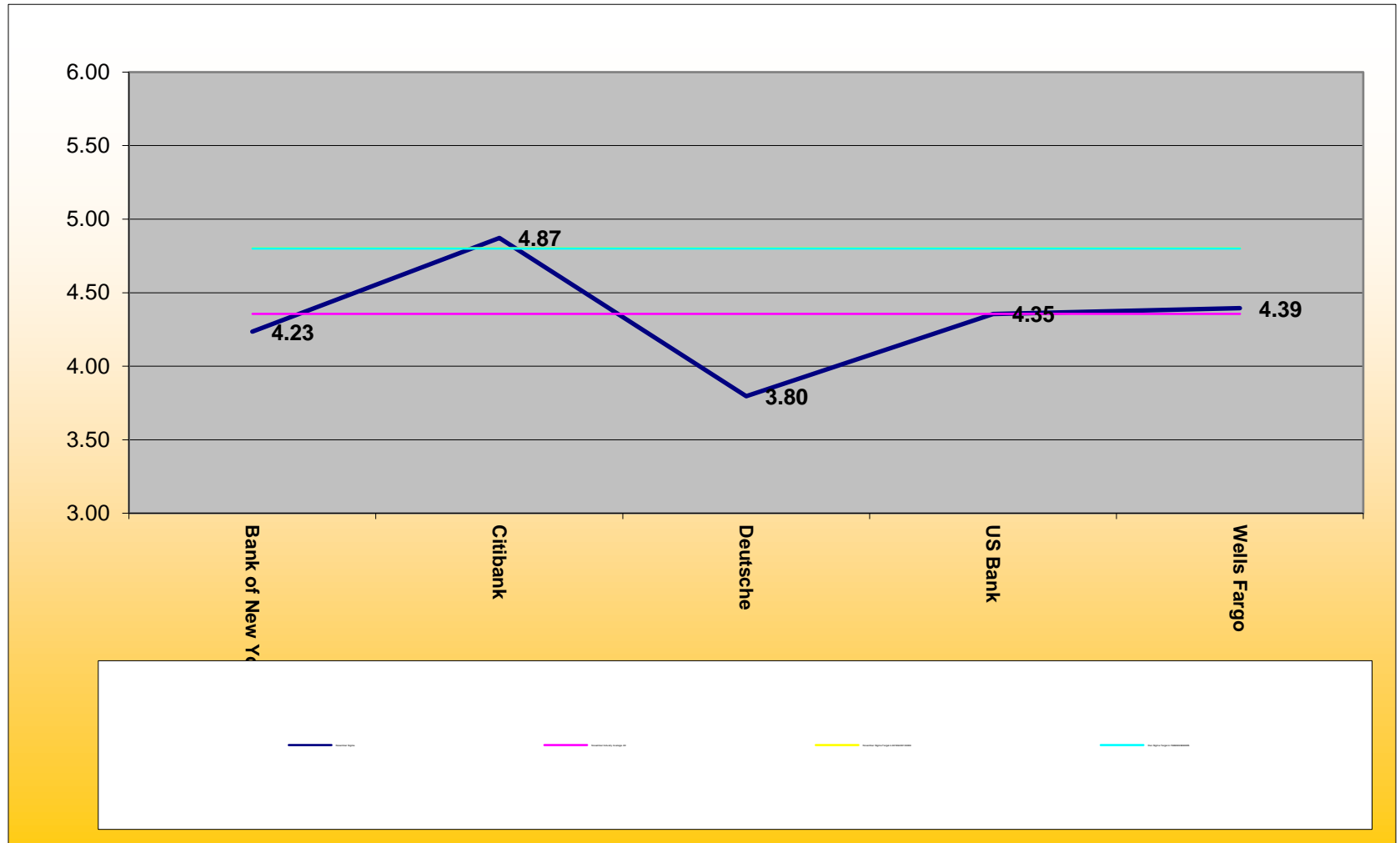
Rates open at COB on P/D -1



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

