



# AGENT REPORT CARD SEPTEMBER 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**.

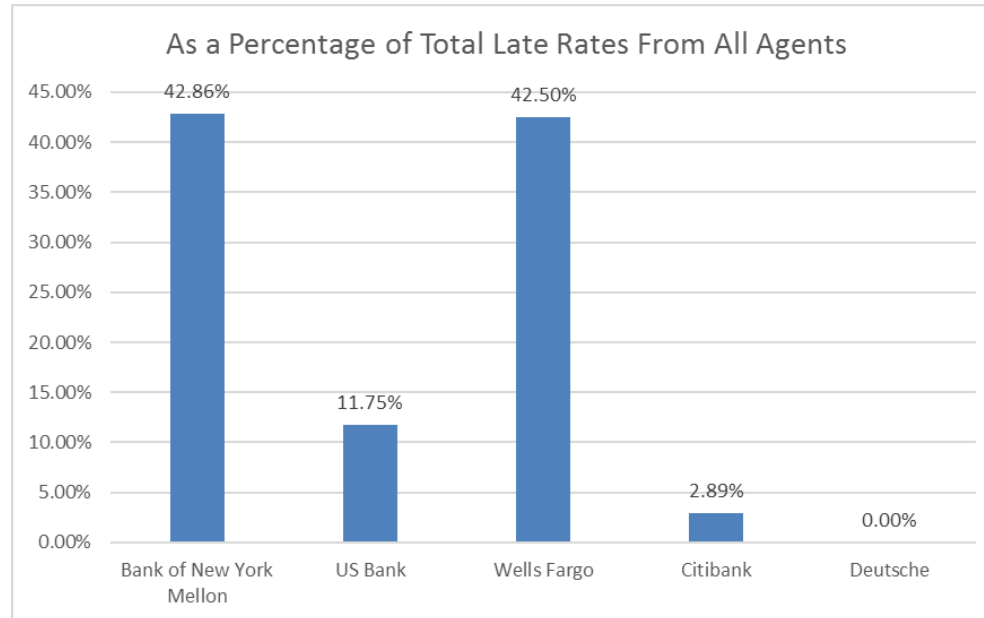
# Agent Report Card - Rankings

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

# Conforming Late Rates CMO/ABS Payable on the 15<sup>th</sup> and 25<sup>th</sup>

Rates Open at COB on P/D -1



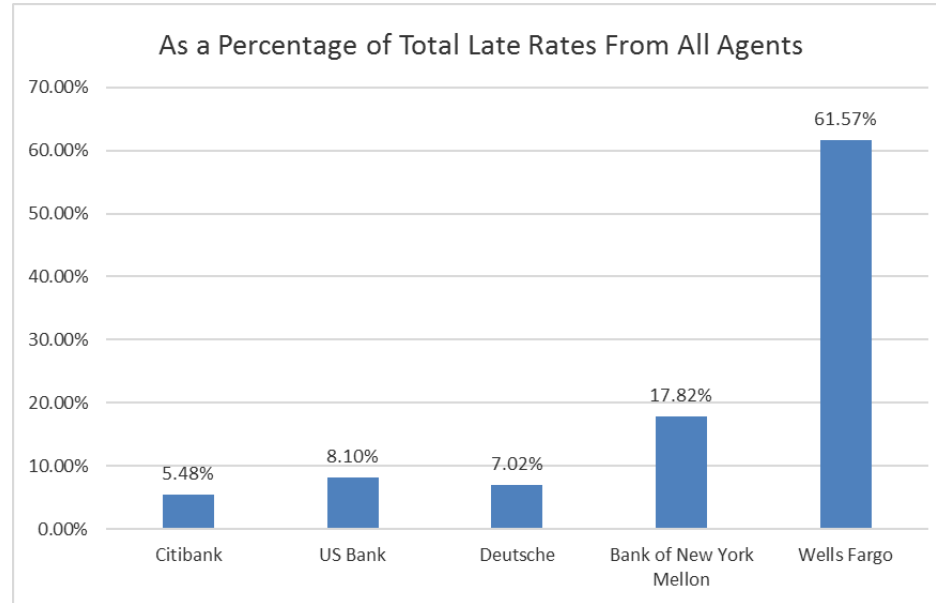
Industry  $\sigma$ : 3.96

Sigma Level	3.64	4.15	3.92	4.45	6.00
Number of Late Rate	237	65	235	16	0
As a Percentage of Total Late Rates From All Agents	42.86%	11.75%	42.50%	2.89%	0.00%
Deviation From the Industry Sigma	-0.31	0.19	-0.04	0.49	2.04
Bank	Bank of New York Mellon	US Bank	Wells Fargo	Citibank	Deutsche

# Conforming Late Rates

## CMO/ABS All Payable Dates, excluding the 15<sup>th</sup> and 25<sup>th</sup>

Rates Open at COB on P/D -1



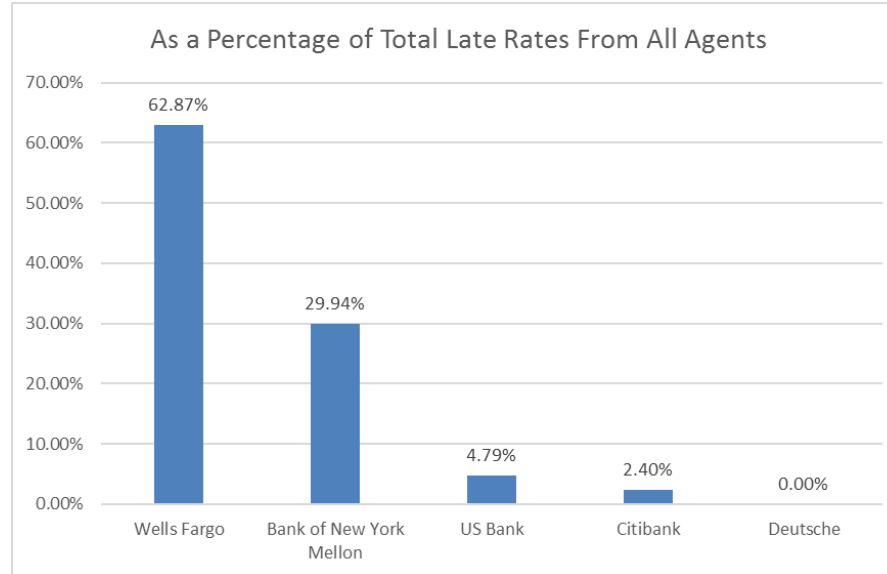
Industry  $\sigma$ : 1.16

Sigma Level	0.63	2.16	0.82	0.83	0.95
Number of Late Rate	71	105	91	231	798
As a Percentage of Total Late Rates From All Agents	5.48%	8.10%	7.02%	17.82%	61.57%
Deviation From the Industry Sigma	-0.53	0.99	-0.35	-0.33	-0.22
Bank	CitiBank	USBank	Deutsche	Bank of New York Mellon	Wells Fargo

# All Late Rates

## CMO/ABS Payable on the 15<sup>th</sup> and the 25<sup>th</sup>

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



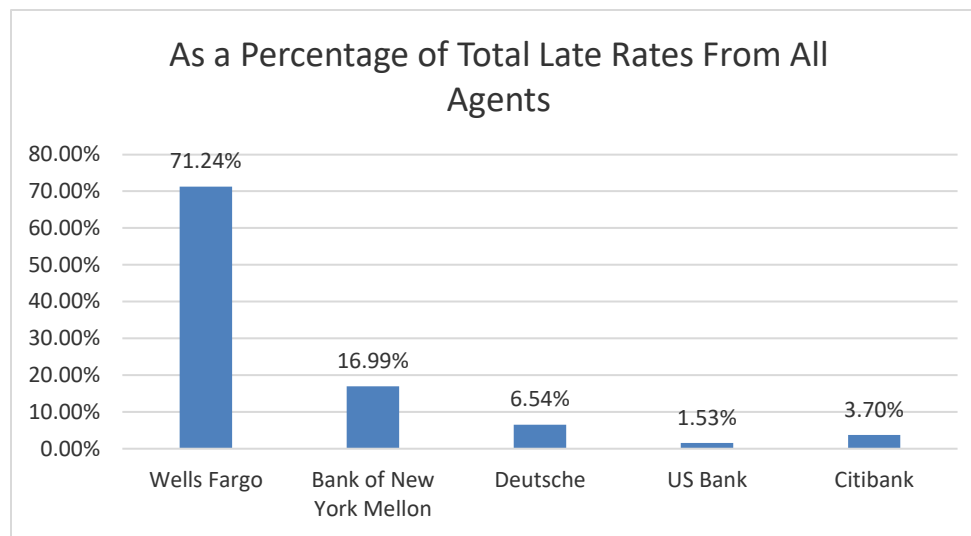
**Industry  $\sigma$ : 4.36**

Sigma Level	4.20	4.21	4.79	4.86	6.00
Number of Late Rate	105	50	8	4	0
As a Percentage of Total Late Rates From All Agents	62.87%	29.94%	4.79%	2.40%	0.00%
Deviation From the Industry Sigma	-0.16	-0.15	0.43	0.50	1.64
Bank	Wells Fargo	Bank of New York Mellon	US Bank	Citibank	Deutsche

# All Late Rates

## CMO/ABS Excluding Payable on the 15<sup>th</sup> and the 25<sup>th</sup>

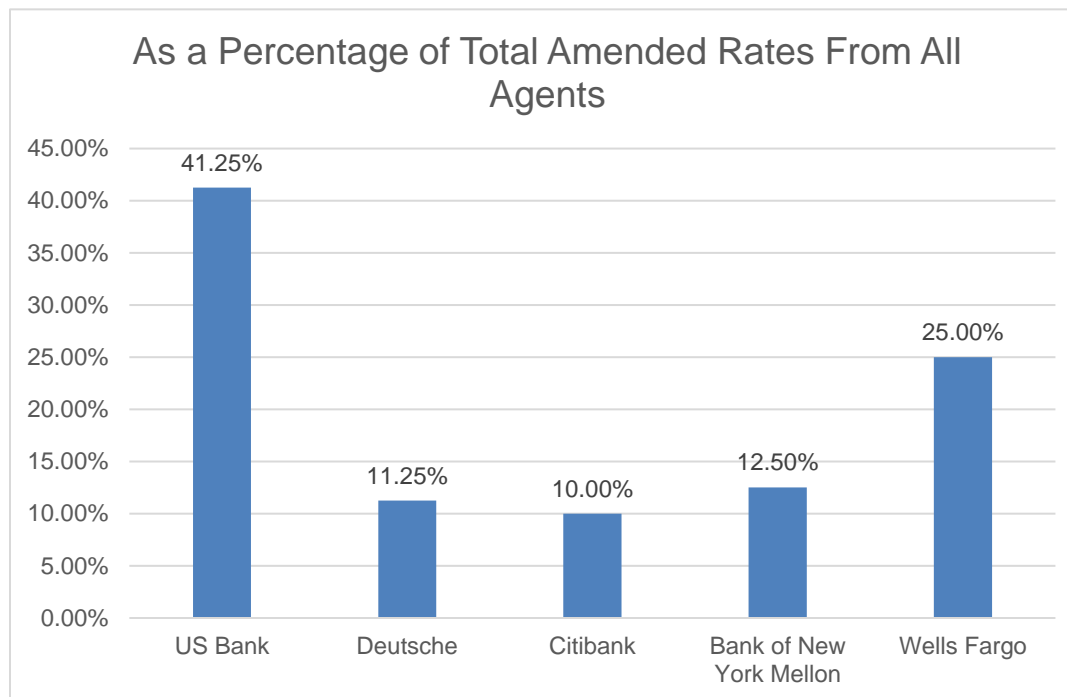
After 3:00p EST on payable date and subsequent days



Industry  $\sigma$ : 2.26

Sigma Level	2.05	2.17	2.18	3.62	2.37
Number of Late Rate	327	78	30	7	17
As a Percentage of Total Late Rates From All Agents	71.24%	16.99%	6.54%	1.53%	3.70%
Deviation From the Industry Sigma	-0.21	-0.09	-0.08	1.36	0.11
Bank	Wells Fargo	Bank of New York Mellon	Deutsche	US Bank	Citibank

# All Amended Rates CMO/ABS

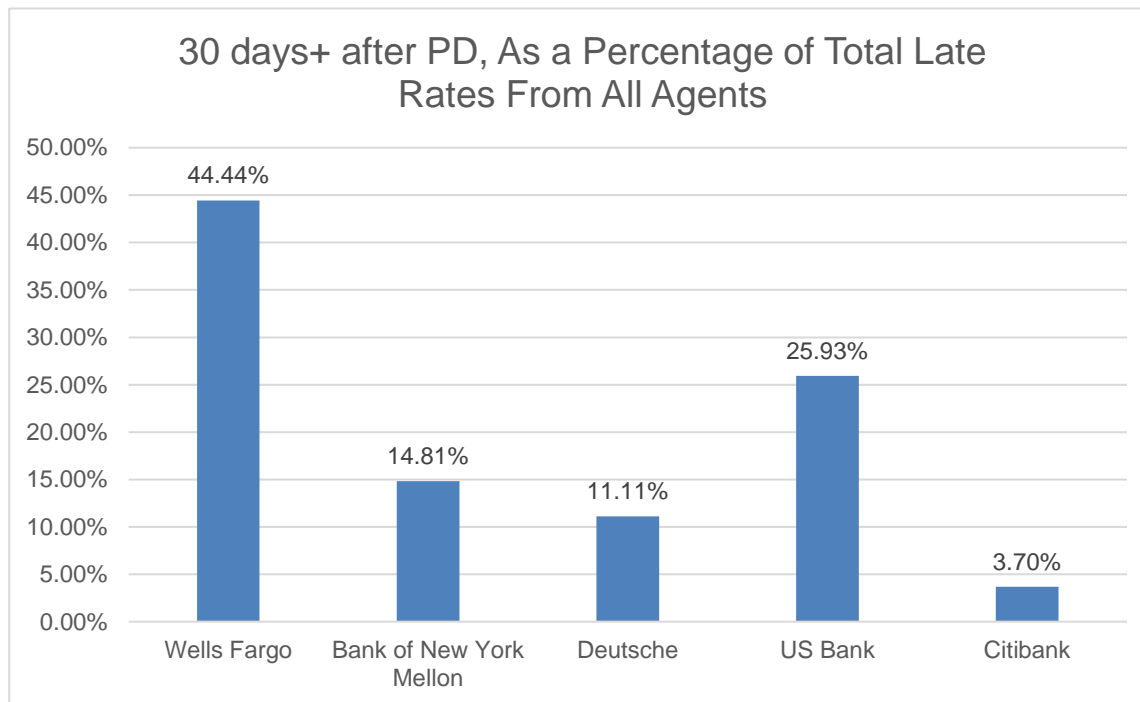


Industry  $\sigma$ : 4.59

Sigma Level	4.37	4.54	4.66	4.70	4.71
Number of Amended Rates	33	9	8	10	20
As a Percentage of Total Amended Rates From All Agents	41.25%	11.25%	10.00%	12.50%	25.00%
Deviation From	-0.21	-0.04	0.07	0.12	0.12
Bank	US Bank	Deutsche	Citibank	Bank of New York Mellon	Wells Fargo



# All Amended Rates CMO/ABS

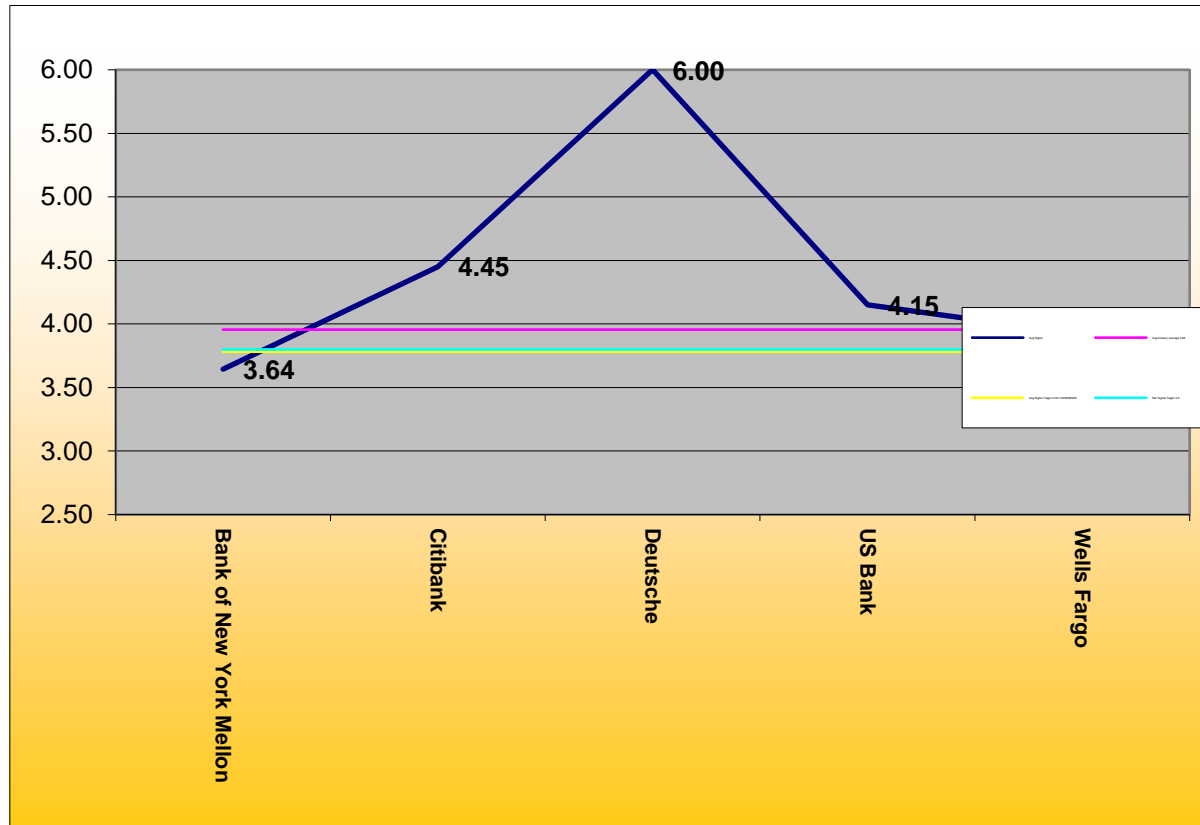


<b>Number of Amended Rates 30 Days +</b>	<b>12</b>	<b>4</b>	<b>3</b>	<b>7</b>	<b>1</b>
<b>As a Percentage of Total Amended Rates From All Agents</b>	<b>44.44%</b>	<b>14.81%</b>	<b>11.11%</b>	<b>25.93%</b>	<b>3.70%</b>
<b>Bank</b>	<b>Wells Fargo</b>	<b>Bank of New York Mellon</b>	<b>Deutsche</b>	<b>US Bank</b>	<b>Citibank</b>

# Monthly Sigma Versus Targets

## Conforming Structured Securities – Payable 15<sup>th</sup> & 25<sup>th</sup>

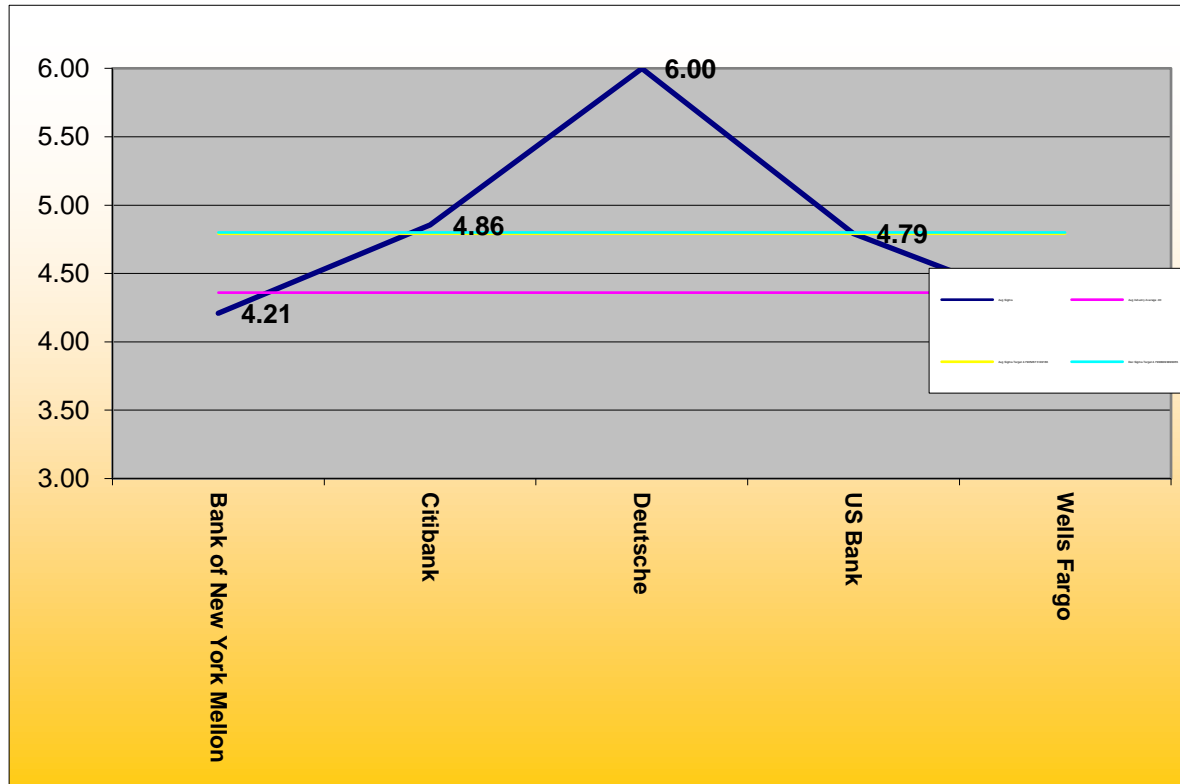
Rates open at COB on P/D -1



# Monthly Sigma Versus Targets

## All Structured Securities – Payable 15<sup>th</sup> & 25<sup>th</sup>

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

