

# AGENT REPORT CARD

**May 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.**

# Agent Report Card - Rankings

## Agent Report Card

Rankings based on a percentage of an agent's total rates

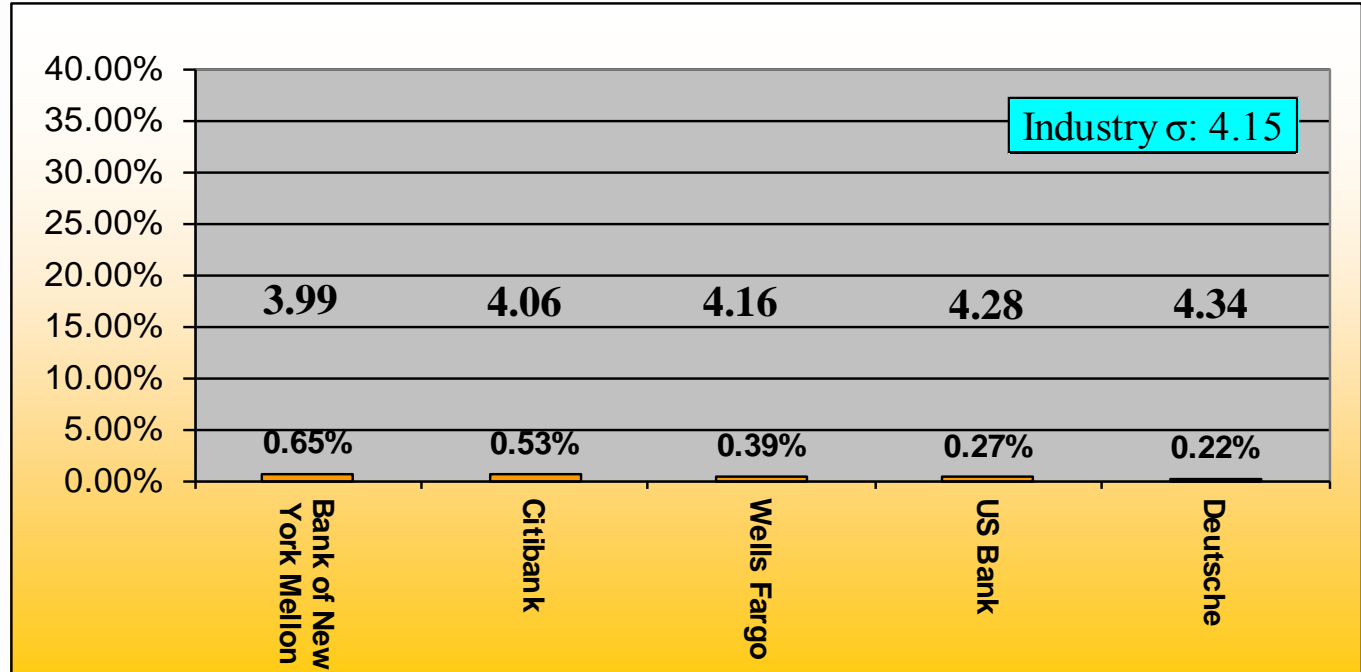
(Best three in each category highlighted in green)

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

# 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

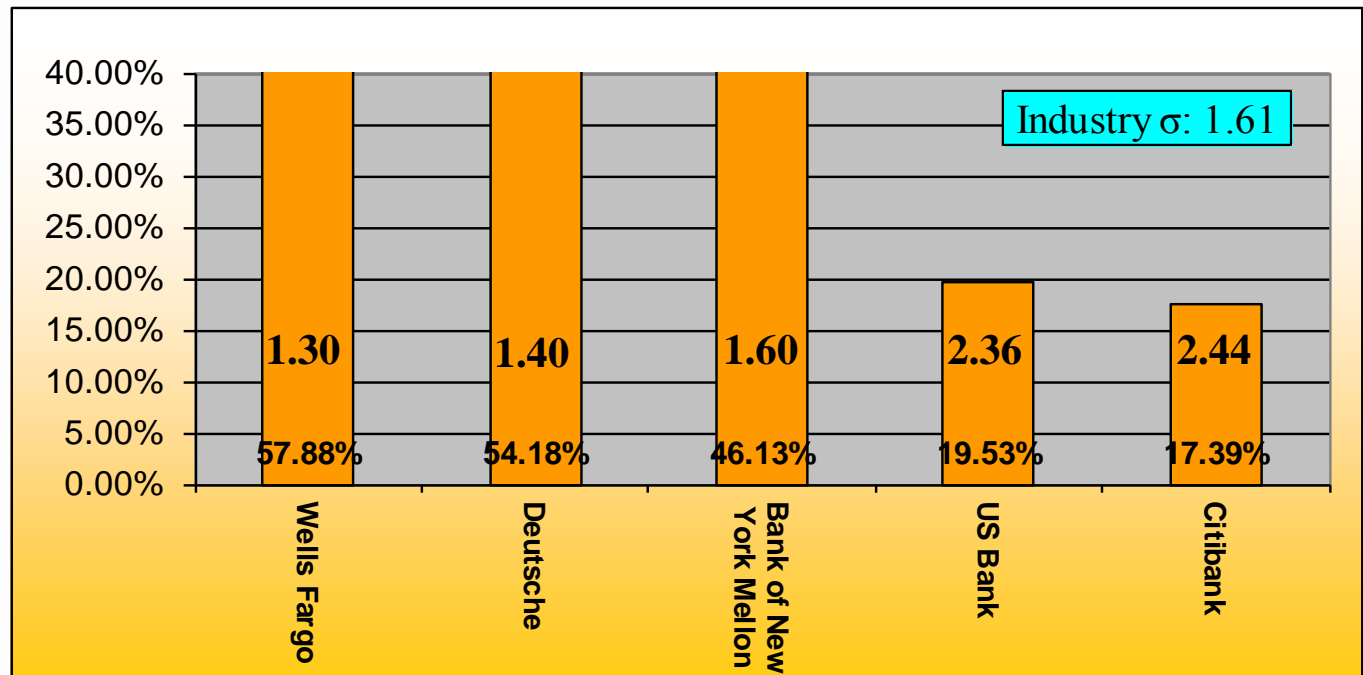


Sigma Level	3.99	4.06	4.16	4.28	4.34
Number of Late Rate	119	33	127	51	25
As a Percentage of Total Late Rates From All Agents	33.52%	9.30%	35.77%	14.37%	7.04%
Deviation From the Industrial Sigma	-0.16	-0.09	0.01	0.14	0.20

# 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

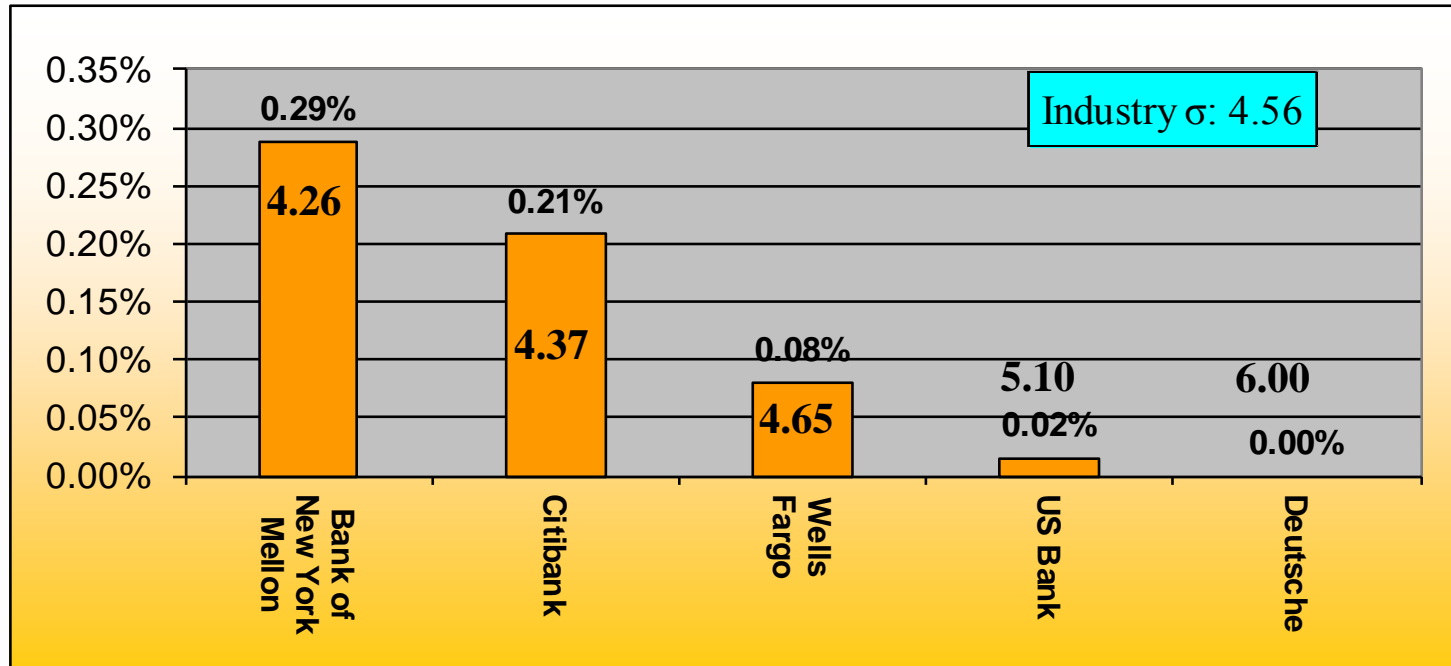


Bank	Sigma Level	Number of Late Rate	As a Percentage of Total Late Rates From All Agents	Deviation From the Industry Sigma
Wells Fargo	1.30	896	55.24%	-0.31
Deutsche	1.40	188	11.59%	-0.22
Bank of New York Mellon	1.60	370	22.81%	-0.02
US Bank	2.36	148	9.12%	0.74
Citibank	2.44	20	1.23%	0.82

# 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



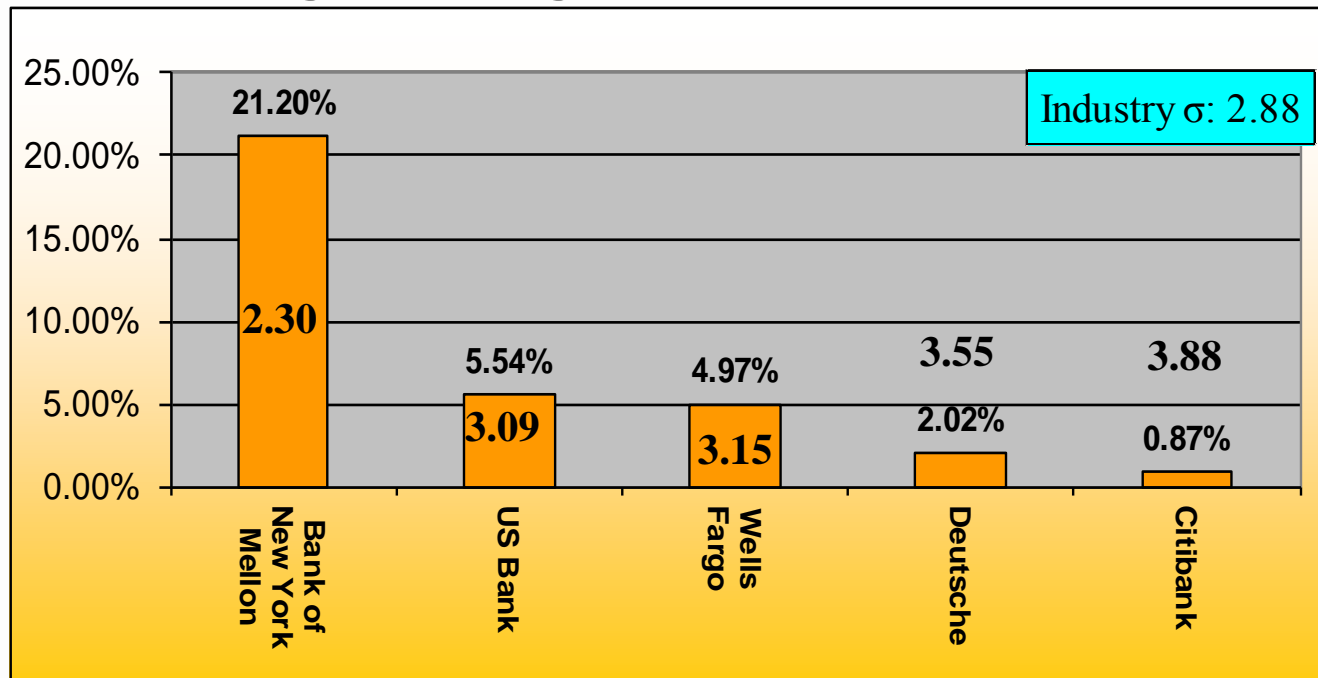
Sigma Level	4.26	4.37	4.65	5.10	6.00
Number of Late Rate	53	13	26	3	0
As a Percentage of Total Late Rates From All Agents	55.79%	13.68%	27.37%	3.16%	0.00%
Deviation From the Industrial Sigma	-0.30	-0.20	0.09	0.54	1.44

# 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

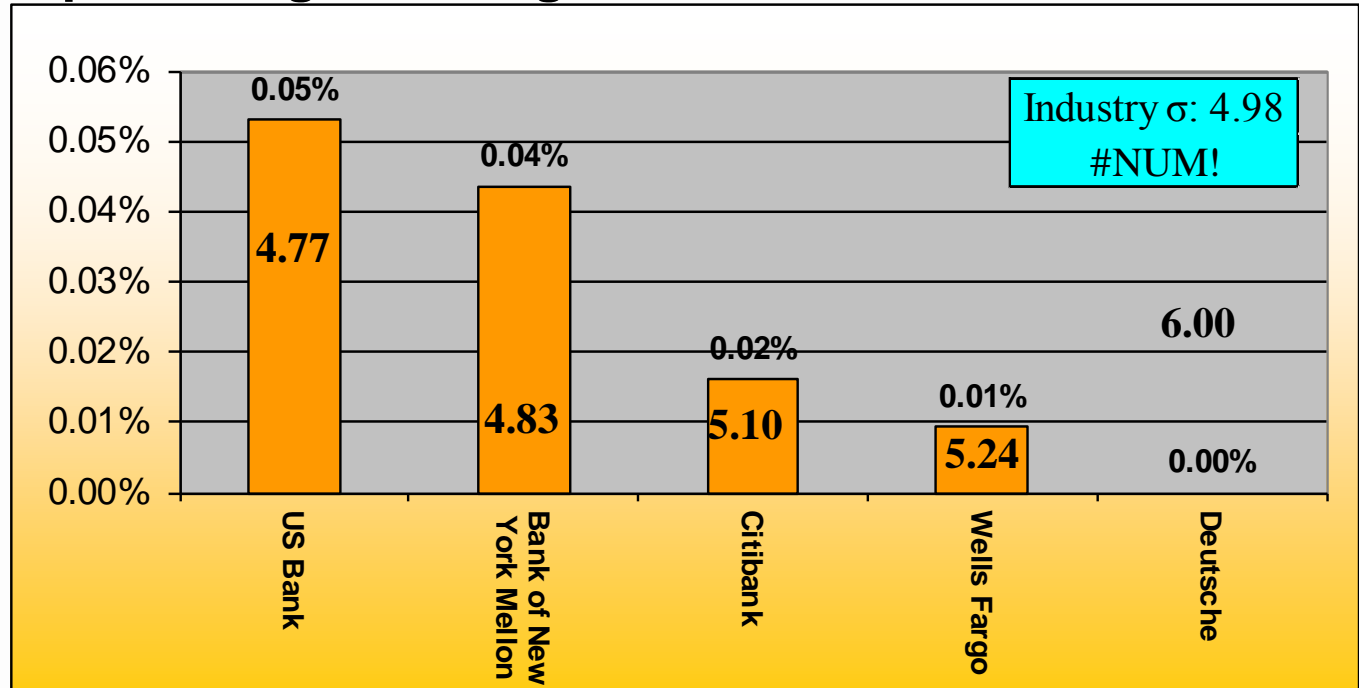


Sigma Level	2.30	3.09	3.15	3.55	3.88
Number of Late Rate	170	42	77	7	1
As a Percentage of Total Late Rates From All Agents	57.24%	14.14%	25.93%	2.36%	0.34%
Deviation From the Industry Sigma	-0.58	0.21	0.26	0.67	0.99

# All Amended Rates

## CMO/ABS

As a percentage of an agent's total rates



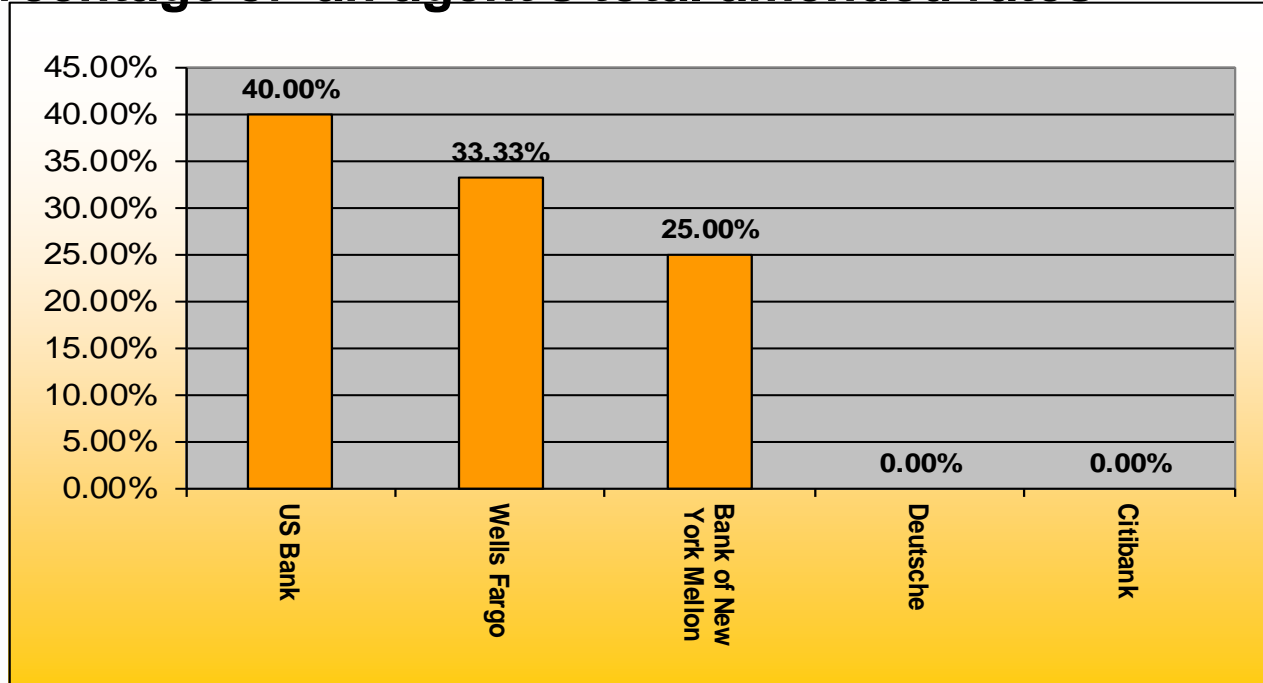
Sigma Level	4.77	4.83	5.10	5.24	6.00
Number of Amended Rates	10	8	1	3	0
As a Percentage of Total Amended Rates From All Agents	45.45%	36.36%	4.55%	13.64%	0.00%
Deviation From	-0.20	-0.15	0.12	0.26	1.02



# All Amended Rates

## CMO/ABS

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

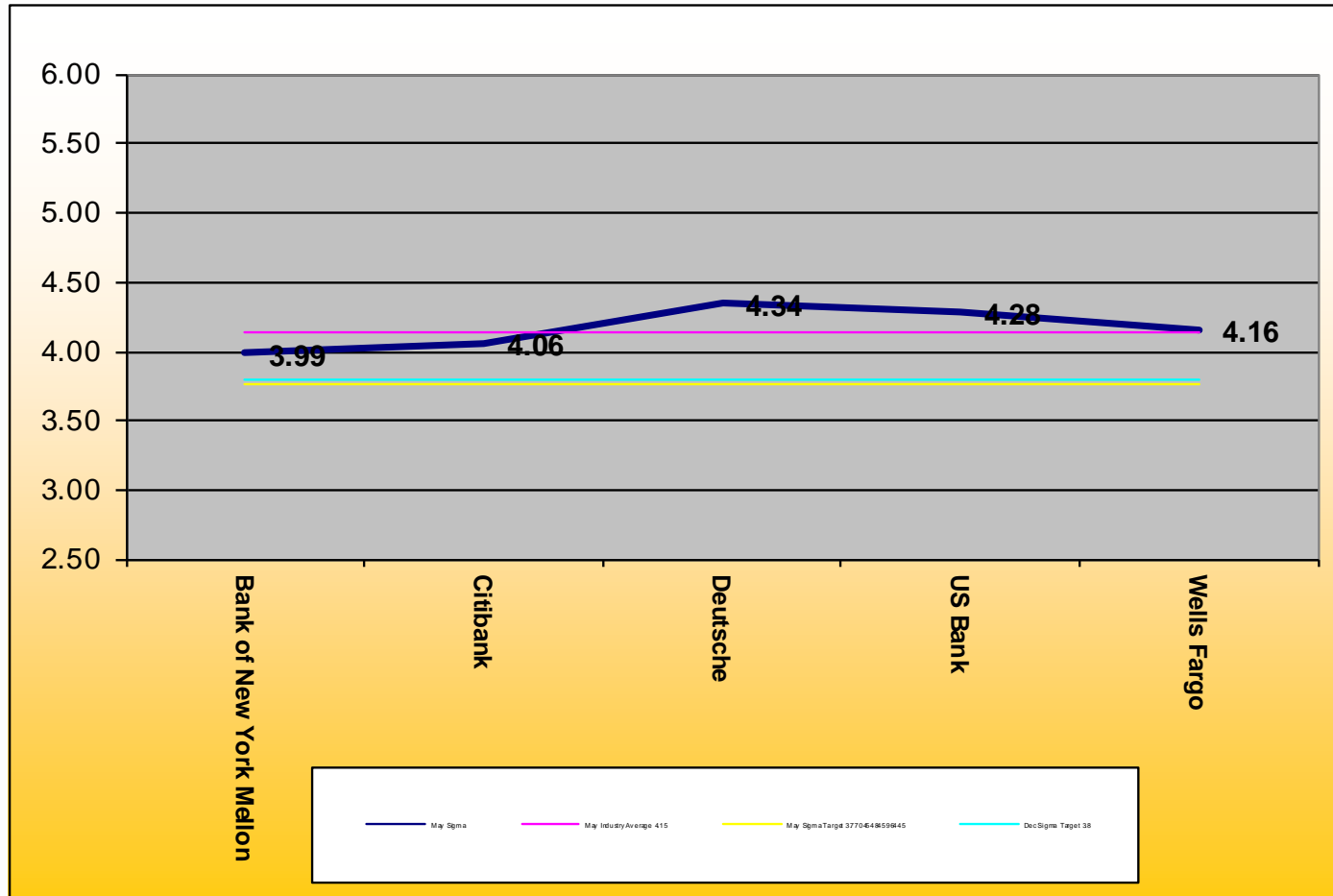


Number of Amended Rates 30 Days +	4	1	2	0	0
As a Percentage of Total Amended Rates From All Agents	57.14%	14.29%	28.57%	0.00%	0.00%

# Monthly Sigma Versus Targets

## Conforming Structured Securities - Payable 15/25

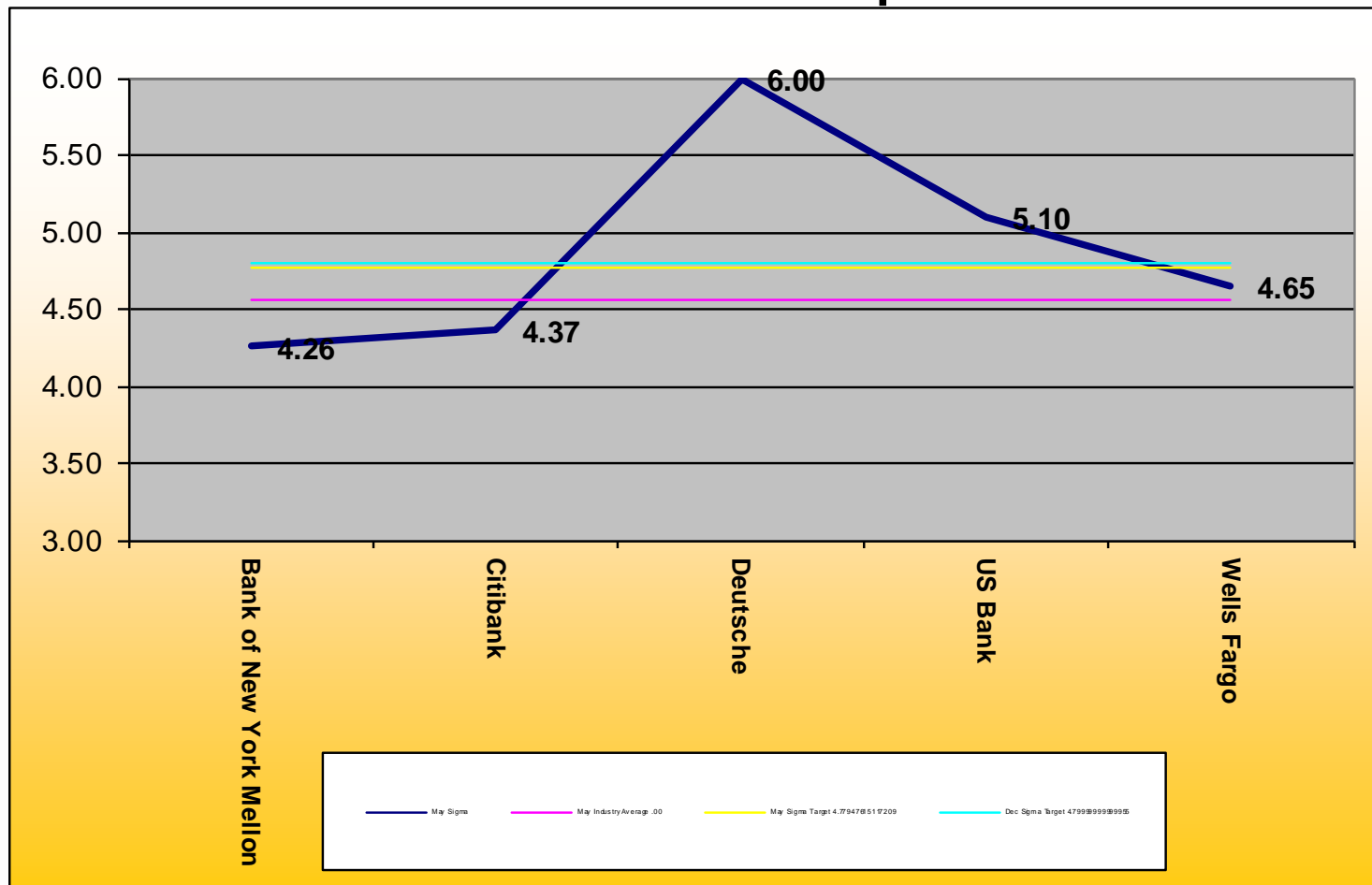
Open rates at COB on P/D-1



# 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

