



AGENT REPORT CARD
AUGUST 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**.

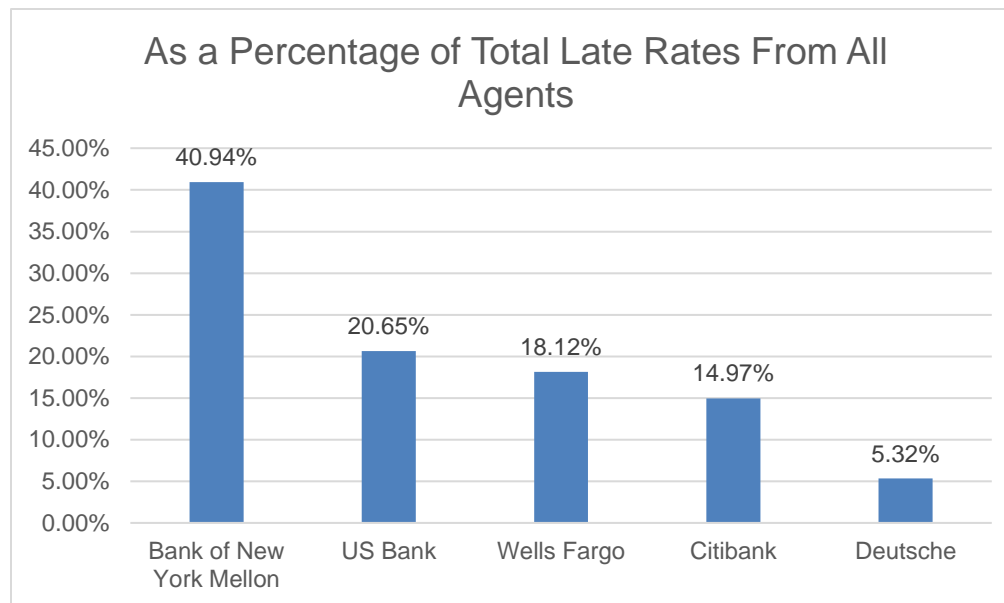
Agent Report Card - Rankings

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

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

Rates Open at COB on P/D -1

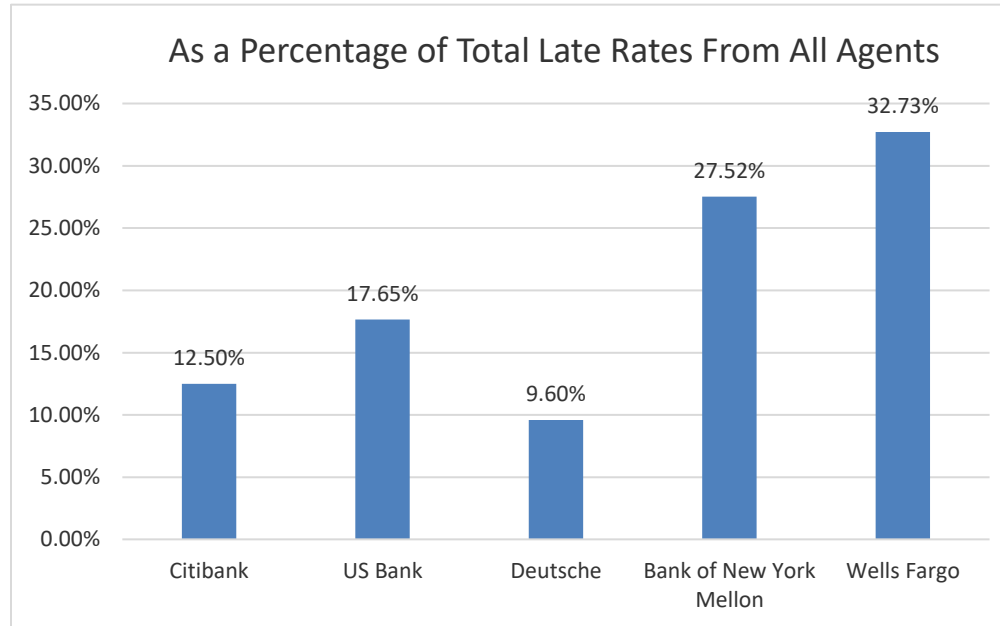


Industry σ : 3.73

Sigma Level	3.39	3.76	3.98	3.69	3.95
Number of Late Rate	454	229	201	166	59
As a Percentage of Total Late Rates From All Agents	40.94%	20.65%	18.12%	14.97%	5.32%
Deviation From the Industry Sigma	-0.33	0.04	0.25	-0.04	0.22
Bank	Bank of New York Mellon	US Bank	Wells Fargo	Citibank	Deutsche

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

Rates Open at COB on P/D -1



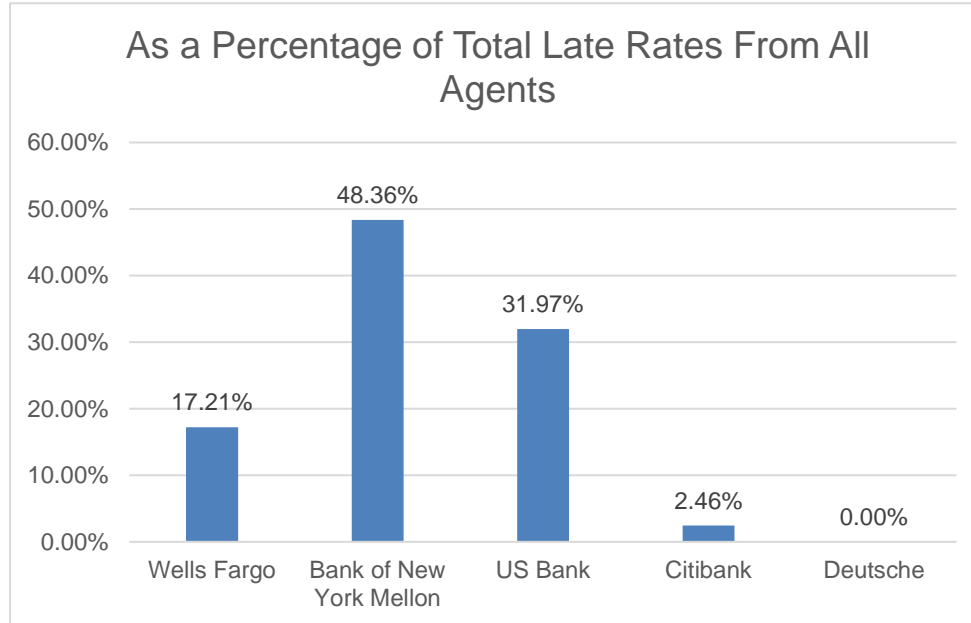
Industry σ : 1.15

Sigma Level	0.18	1.99	0.42	0.47	0.78
Number of Late Rate	233	329	179	513	610
As a Percentage of Total Late Rates From All Agents	12.50%	17.65%	9.60%	27.52%	32.73%
Deviation From the Industry Sigma	-0.97	0.84	-0.73	-0.68	-0.37
Bank	CitiBank	USBank	Deutsche	Bank of New York Mellon	Wells Fargo

All Late Rates

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

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



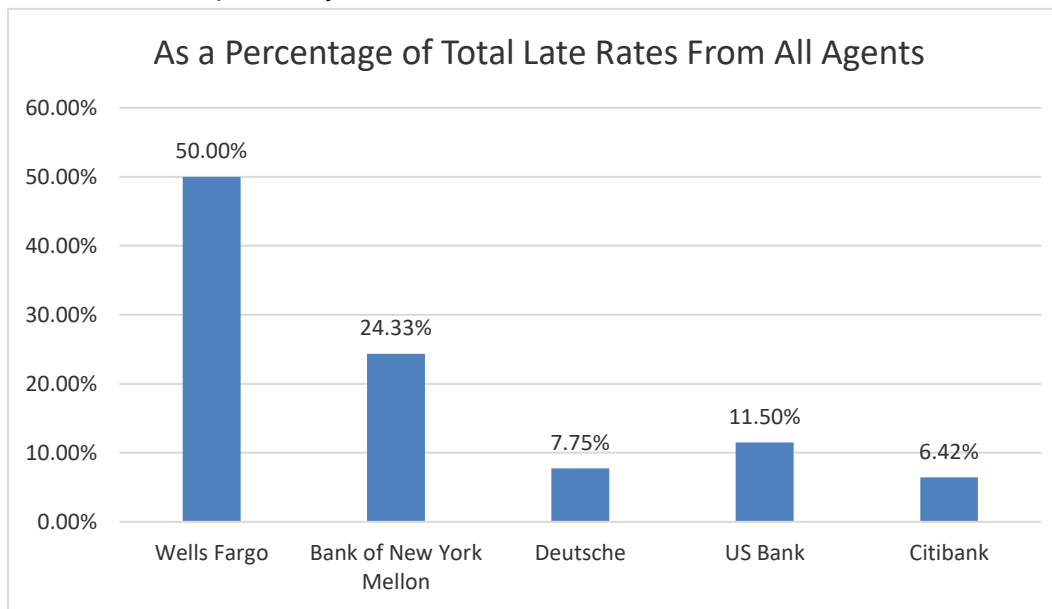
Industry σ : 4.48

Sigma Level	4.70	4.17	4.38	4.97	6.00
Number of Late Rate	21	59	39	3	0
As a Percentage of Total Late Rates From All Agents	17.21%	48.36%	31.97%	2.46%	0.00%
Deviation From the Industry Sigma	0.22	-0.31	-0.11	0.49	1.52
Bank	Wells Fargo	Bank of New York Mellon	US Bank	Citibank	Deutsche

All Late Rates

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

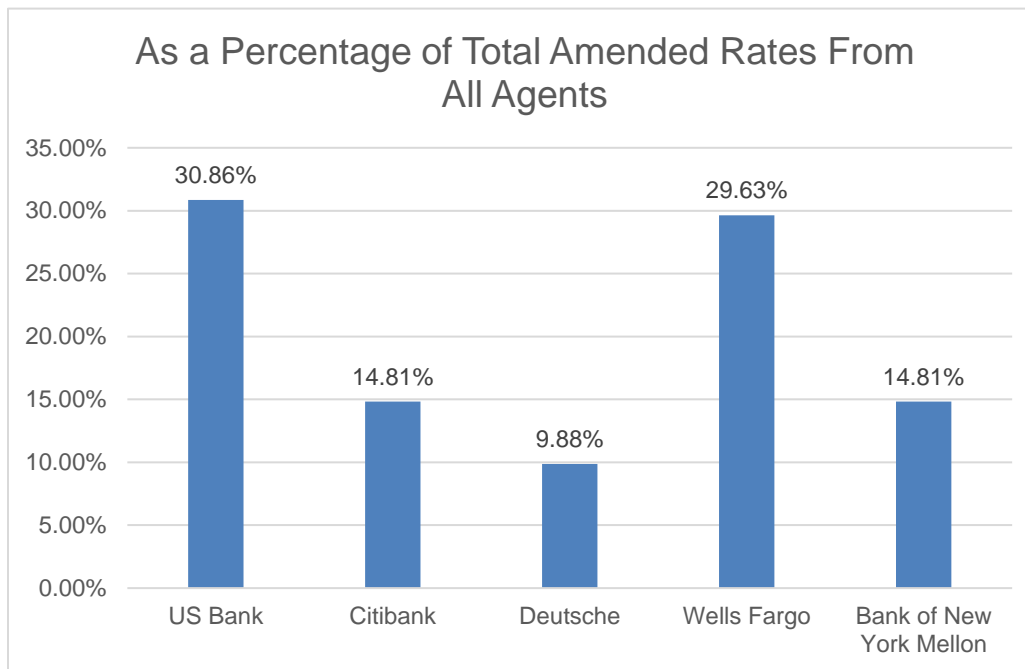
After 3:00p EST on payable date and subsequent days



Industry σ : 2.64

Sigma Level	2.22	2.53	2.58	3.24	2.82
Number of Late Rate	187	91	29	43	24
As a Percentage of Total Late Rates From All Agents	50.00%	24.33%	7.75%	11.50%	6.42%
Deviation From the Industry Sigma	-0.41	-0.10	-0.05	0.61	0.18
Bank	Wells Fargo	Bank of New York Mellon	Deutsche	US Bank	Citibank

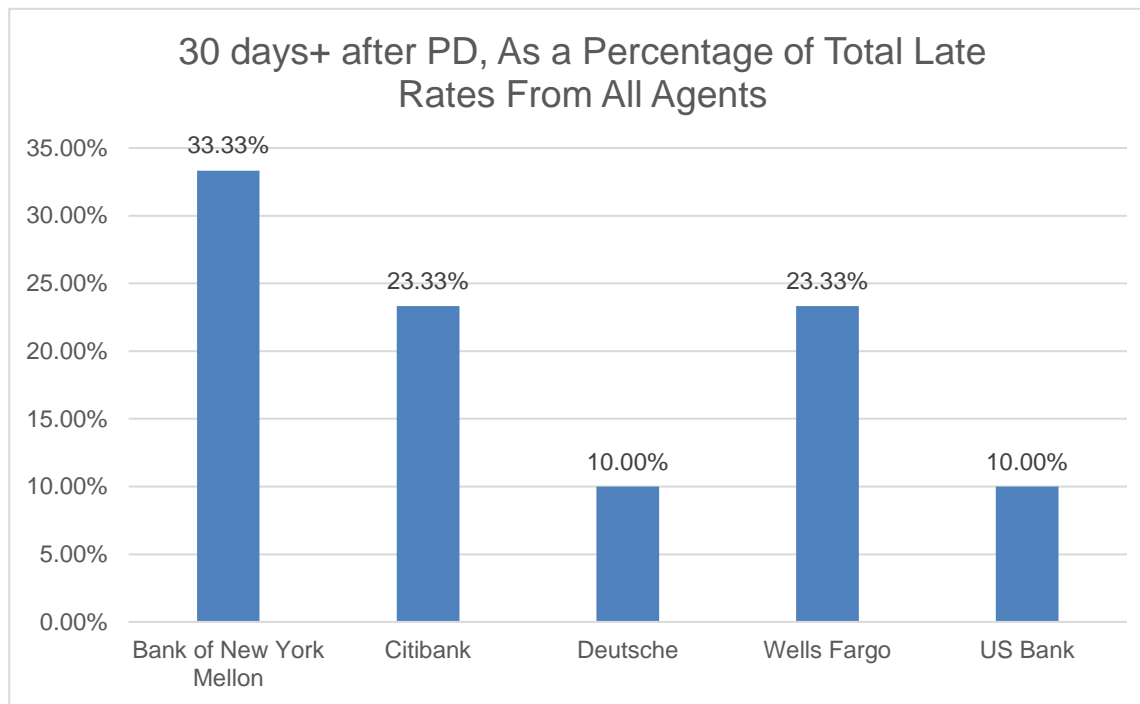
All Amended Rates CMO/ABS



Industry σ : 4.61

Sigma Level	4.51	4.58	4.60	4.66	4.67
Number of Amended Rates	25	12	8	24	12
As a Percentage of Total Amended Rates From All Agents	30.86%	14.81%	9.88%	29.63%	14.81%
Deviation From	-0.09	-0.03	-0.01	0.05	0.06
Bank	US Bank	Citibank	Deutsche	Wells Fargo	Bank of New York Mellon

All Amended Rates CMO/ABS

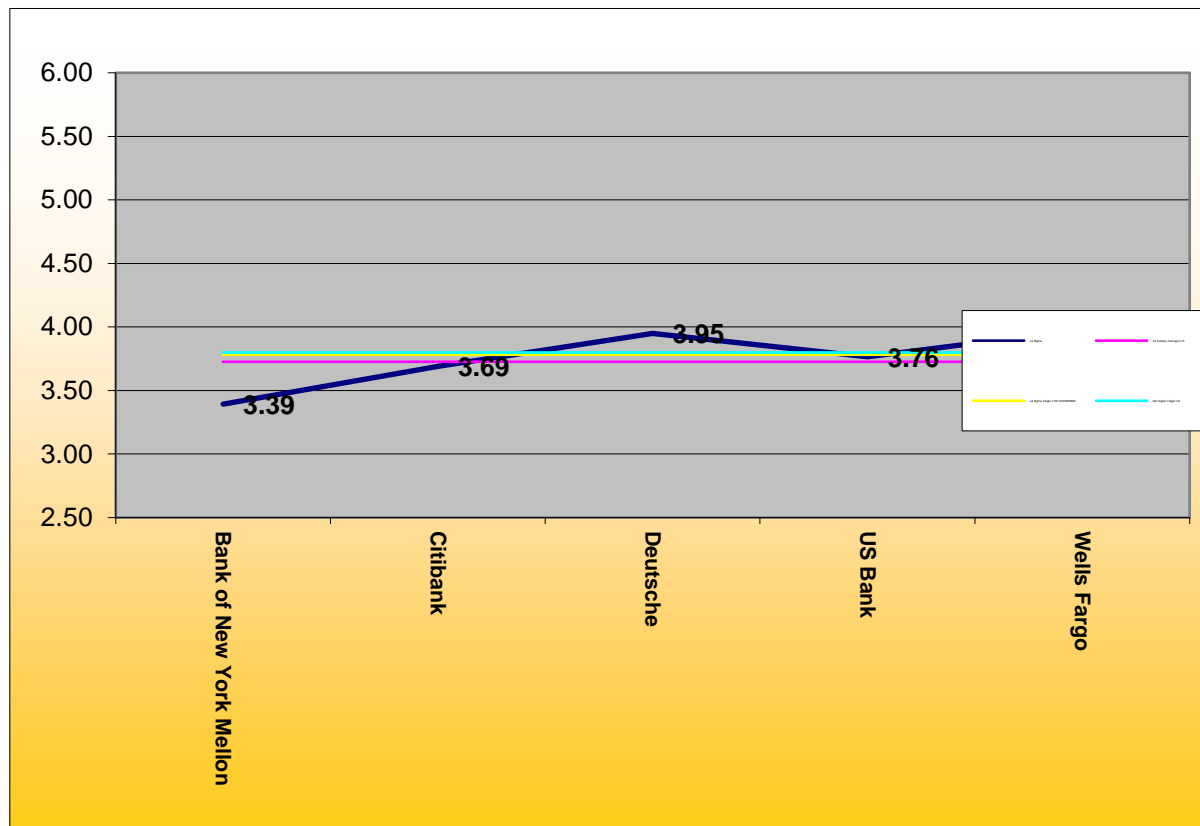


Number of Amended Rates 30 Days +	10	7	3	7	3
As a Percentage of Total Amended Rates From All Agents	33.33%	23.33%	10.00%	23.33%	10.00%
Bank	Bank of New York Mellon	Citibank	Deutsche	Wells Fargo	US Bank

Monthly Sigma Versus Targets

Conforming Structured Securities – Payable 15th & 25th

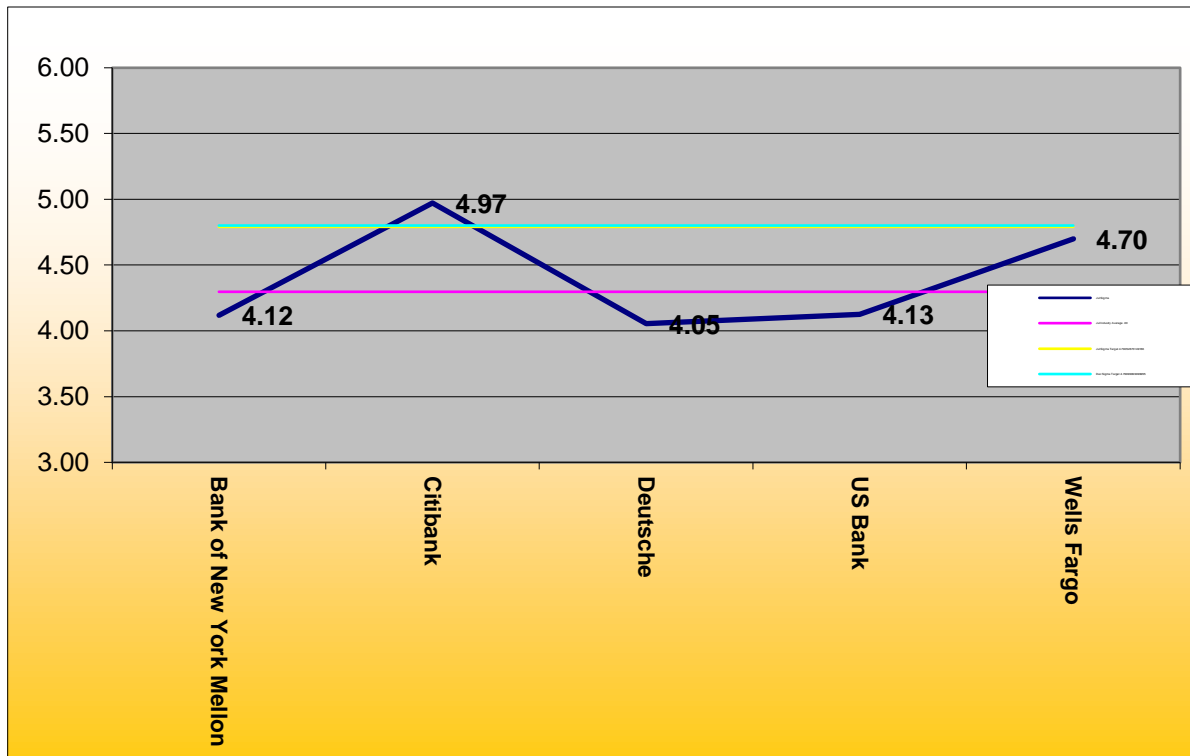
Rates open at COB on P/D -1



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

