



AGENT REPORT CARD JULY 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**.

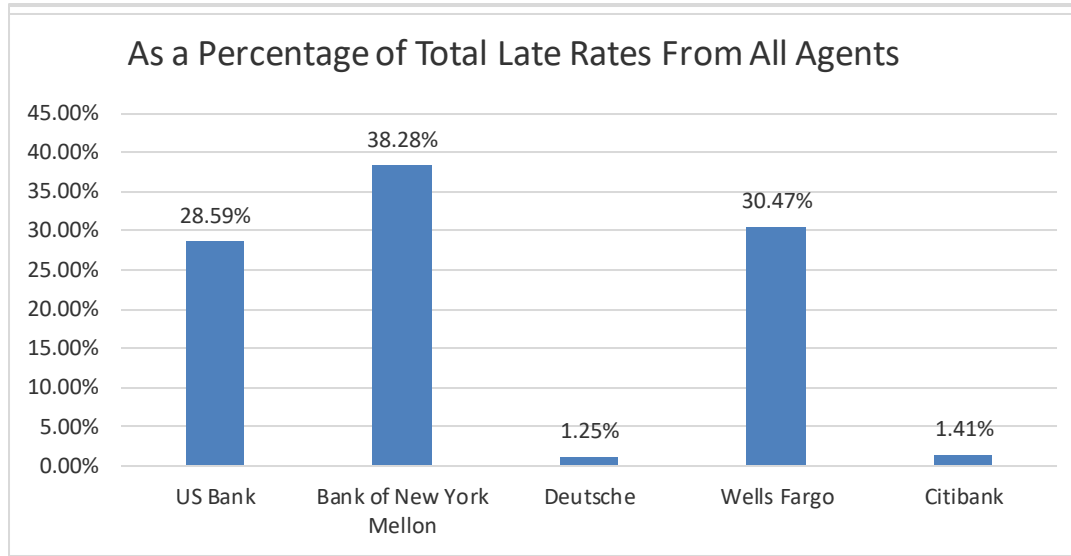
Agent Report Card - Rankings

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

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

Rates Open at COB on P/D -1



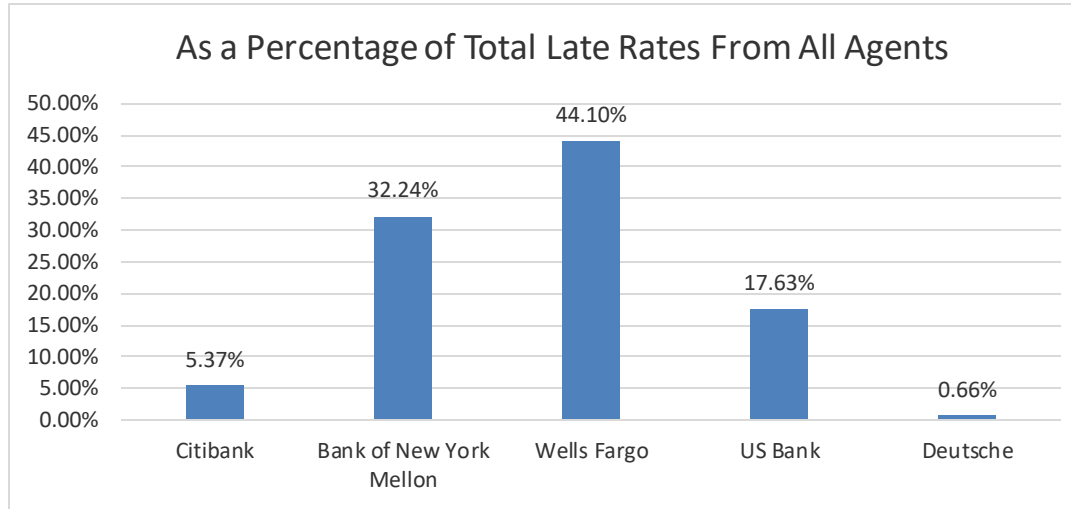
Industry σ : 3.44

| | | | | | |
|---|--------|-------------------------|----------|-------------|----------|
| 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



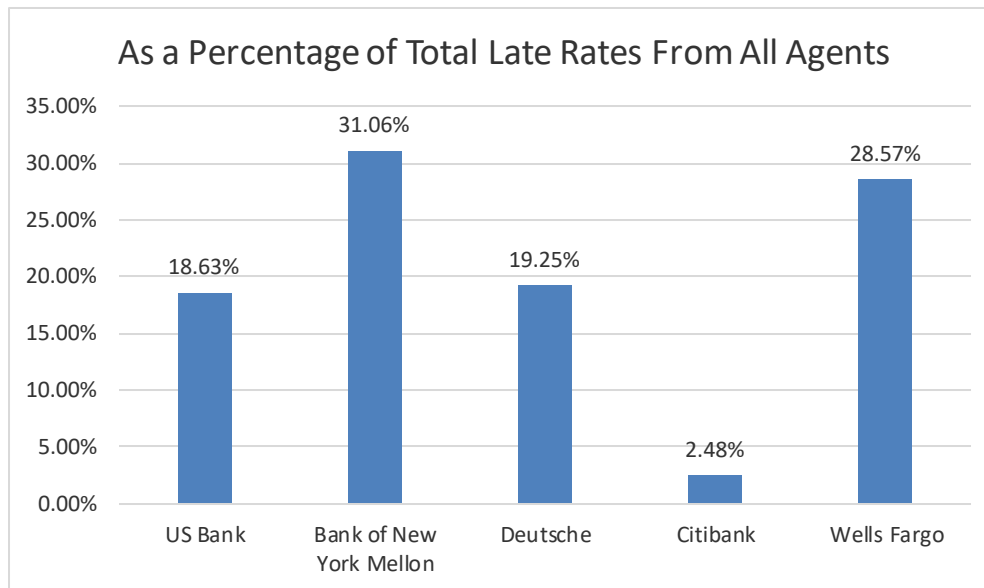
Industry σ : 0.90

| | | | | | |
|--|-----------------|--------------------------------|--------------------|----------------|-----------------|
| 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

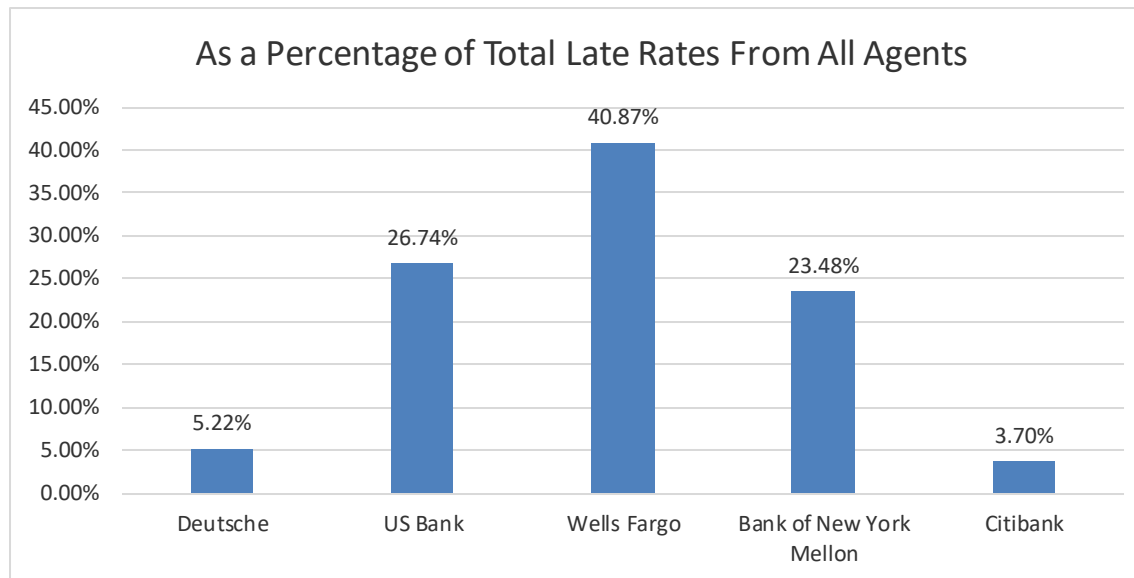
After 3:00p EST on payable date and subsequent days



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 |

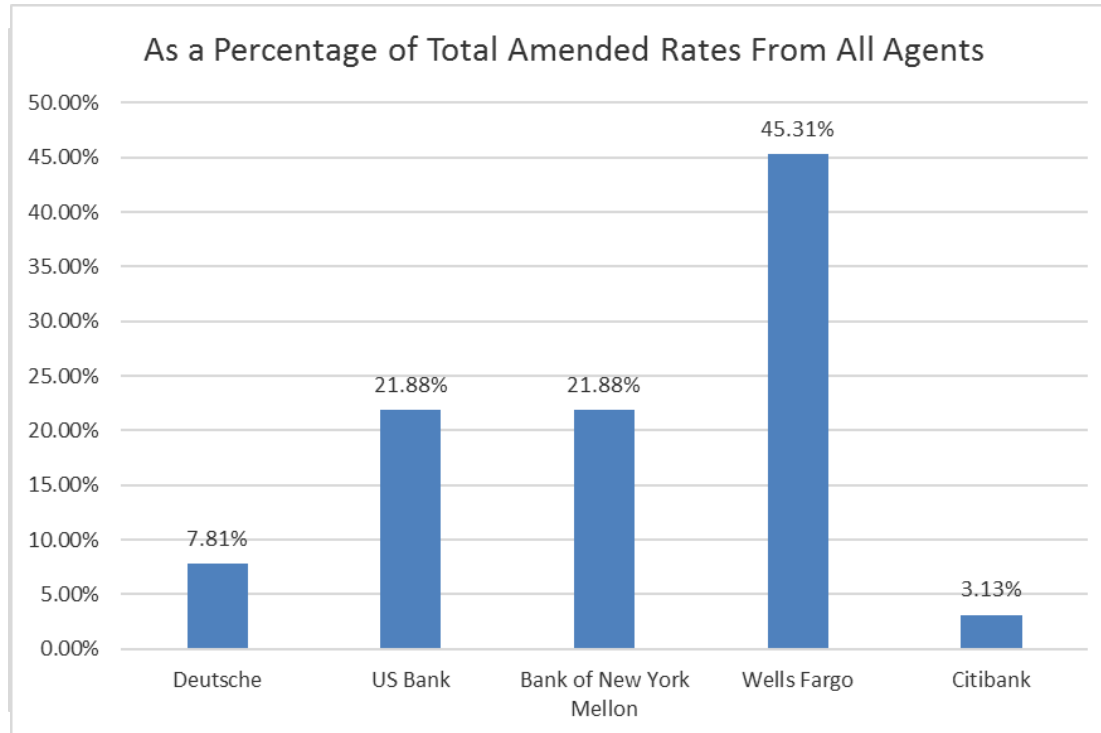
All Amended Rates CMO/ABS



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 |

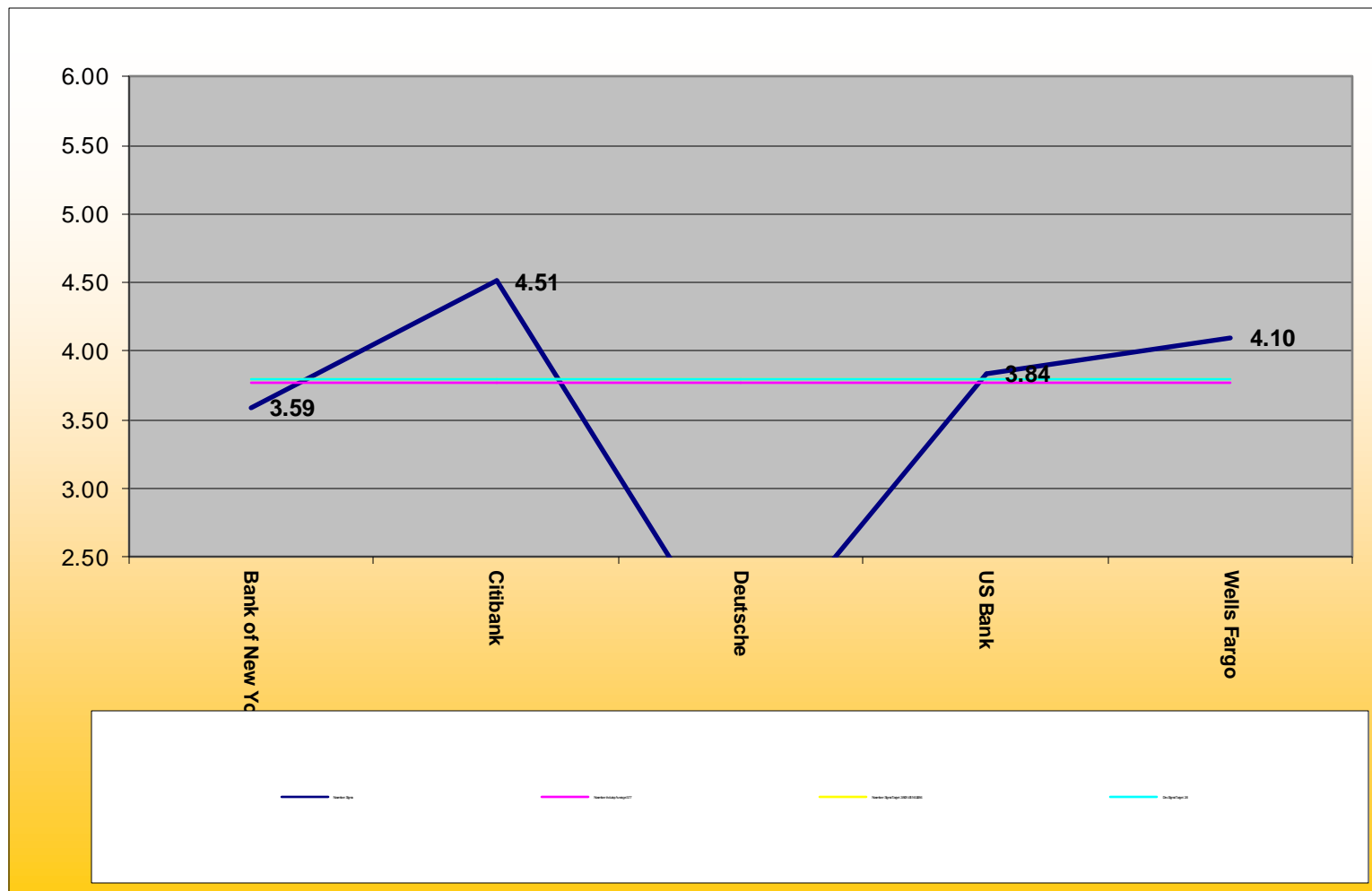
All Amended Rates CMO/ABS



| | | | | | |
|--|----------|---------|-------------------------|-------------|----------|
| 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

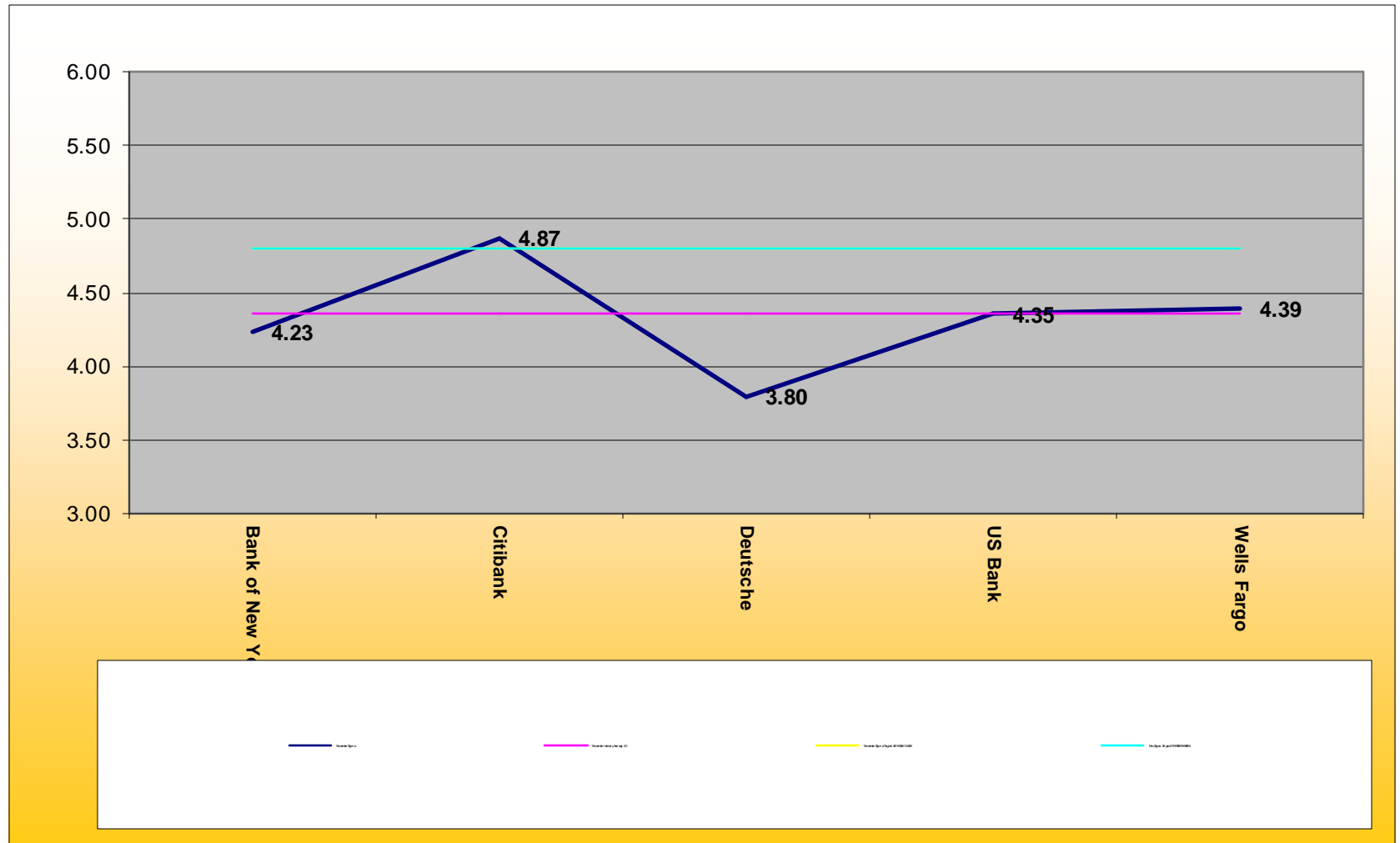
Rates open at COB on P/D -1



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

