



AGENT REPORT CARD FOR MARCH 2024

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**.

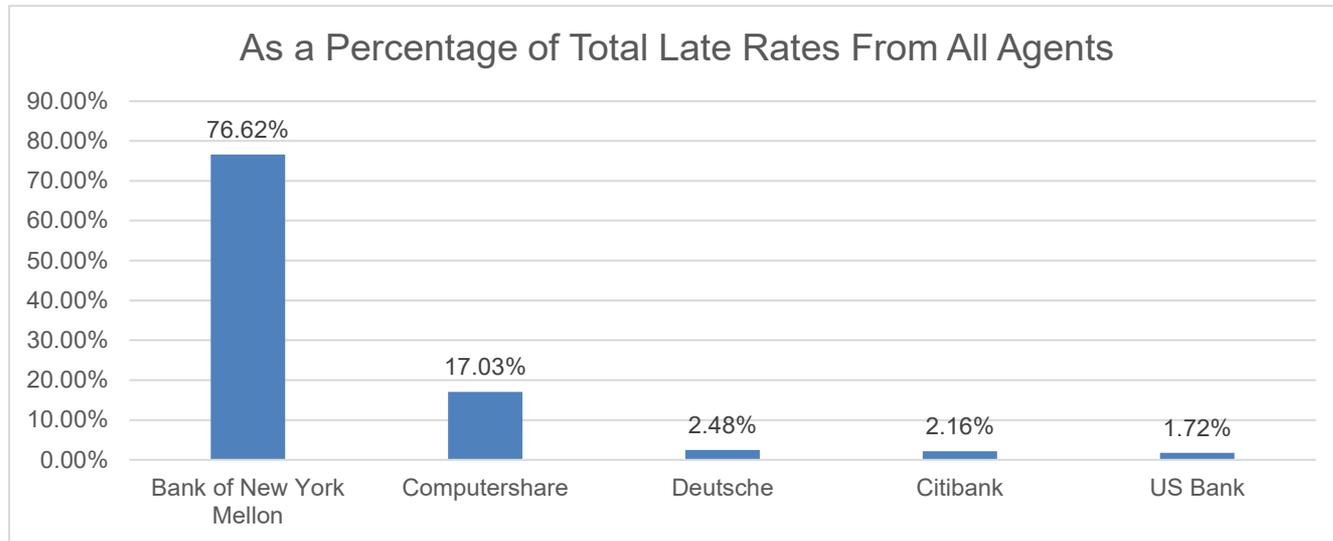
Agent Report Card - Rankings

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	5	5
Citibank	3	2	2	1
Deutsche Bank	2	3	1	2
US Bank	1	1	4	4
Computershare	4	4	3	3

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

Rates Open at COB on P/D -1



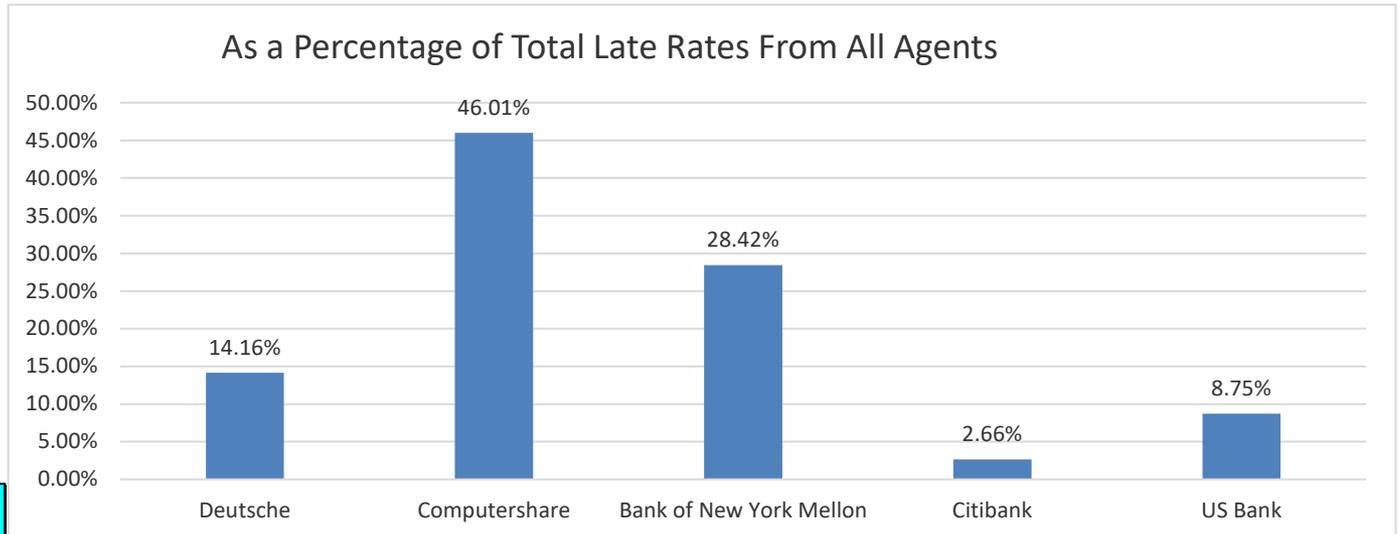
Industry σ : 3.78

Sigma Level	3.14	4.11	4.24	4.42	4.55
Number of Late Rate	711	158	23	20	16
As a Percentage of Total Late Rates From All Agents	76.62%	17.03%	2.48%	2.16%	1.72%
Deviation From the Industry Sigma	-0.64	0.33	0.46	0.64	0.77
Bank	Bank of New York Mellon	Computershare	Deutsche	Citibank	US Bank

Conforming Late Rates

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

Rates Open at COB on P/D -1



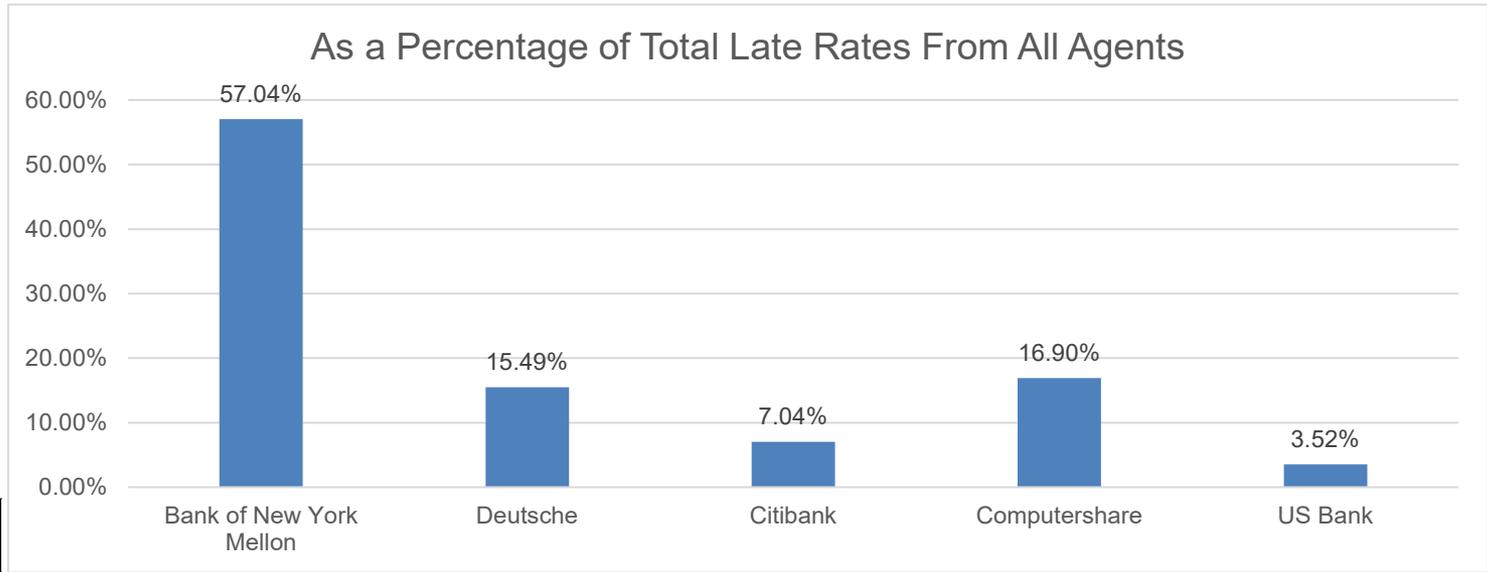
Industry σ : 0.94

Sigma Level	0.57	0.79	0.91	1.11	1.61
Number of Late Rate	149	484	299	28	92
As a Percentage of Total Late Rates From All Agents	14.16%	46.01%	28.42%	2.66%	8.75%
Deviation From the Industry Sigma	-0.36	-0.15	-0.03	0.17	0.67
Bank	Deutsche	Computershare	Bank of New York Mellon	Citibank	US Bank

All Late Rates

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

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



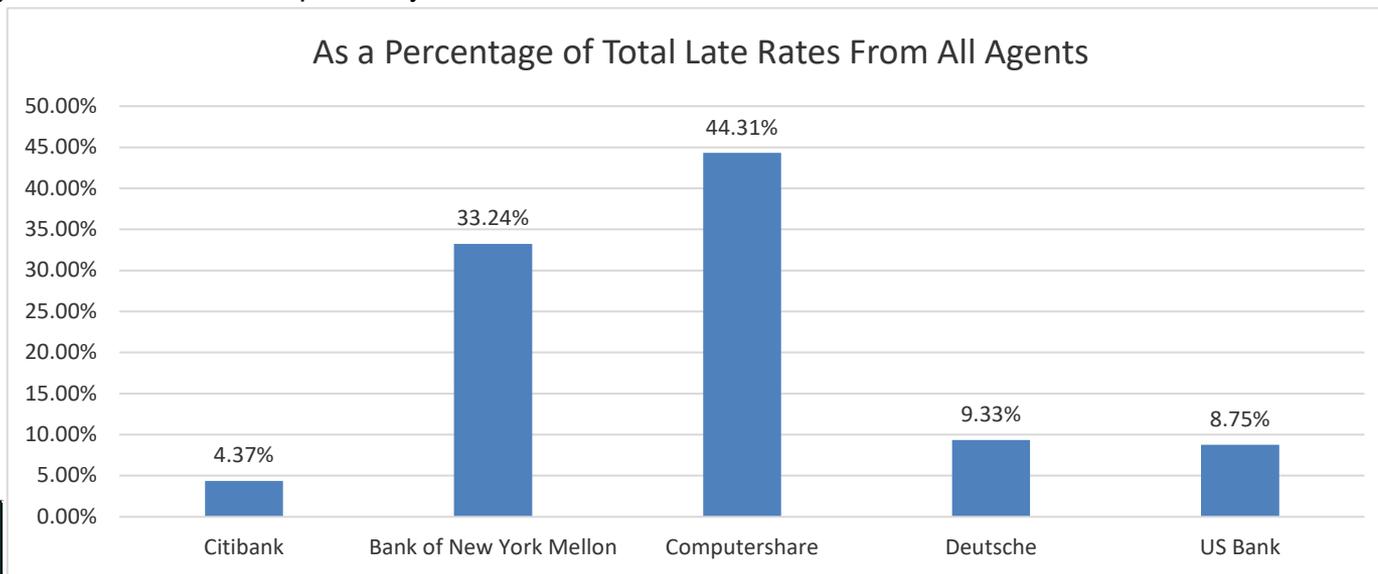
Industry σ : 4.42

Sigma Level	4.02	4.25	4.63	4.70	4.88
Number of Late Rate	81	22	10	24	5
As a Percentage of Total Late Rates From All Agents	57.04%	15.49%	7.04%	16.90%	3.52%
Deviation From the Industry Sigma	-0.40	-0.17	0.21	0.28	0.46
Bank	Bank of New York Mellon	Deutsche	Citibank	Computershare	US Bank

All Late Rates

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

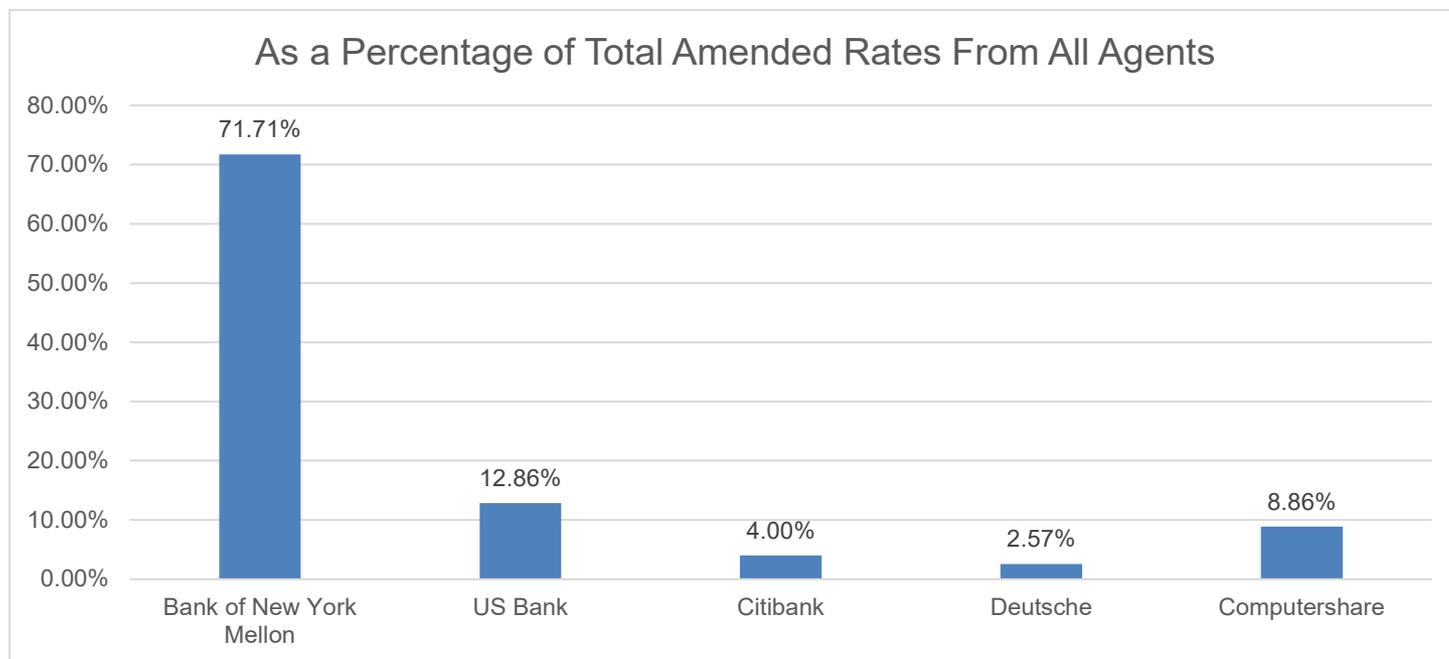
After 3:00p EST on payable date and subsequent days



Industry σ : 2.23

Sigma Level	1.89	2.09	2.21	2.43	2.54
Number of Late Rate	15	114	152	32	30
As a Percentage of Total Late Rates From All Agents	4.37%	33.24%	44.31%	9.33%	8.75%
Deviation From the Industry Sigma	-0.34	-0.14	-0.02	0.20	0.31
Bank	Bank of New York Mellon	Computershare	Deutsche	US Bank	0

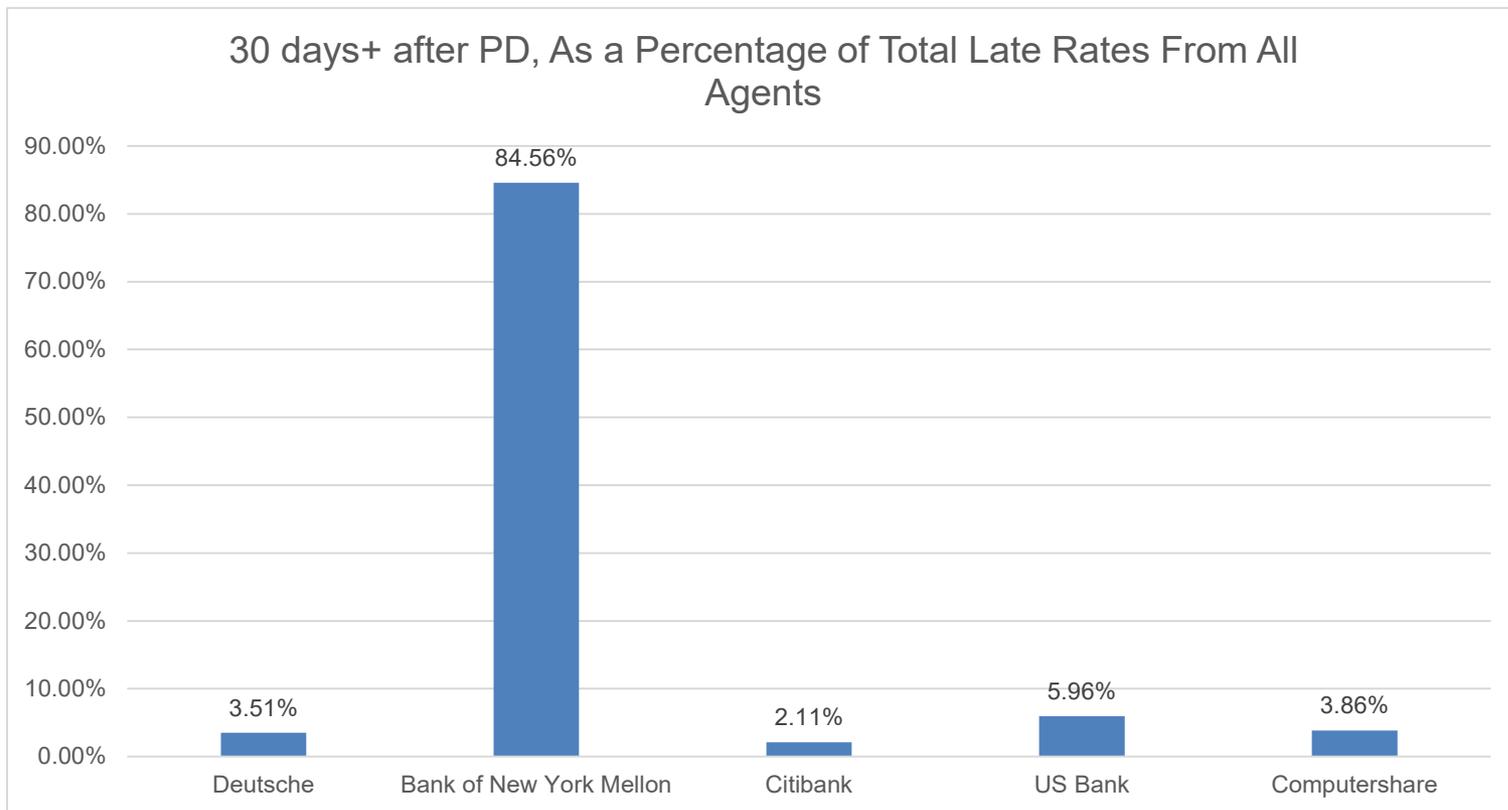
All Amended Rates CMO/ABS



Industry σ : 4.13

Sigma Level	3.60	4.22	4.53	4.53	4.62
Number of Amended Rates	251	45	14	9	31
As a Percentage of Total Amended Rates From All Agents	71.71%	12.86%	4.00%	2.57%	8.86%
Deviation From	-0.53	0.09	0.40	0.41	0.50
Bank	Bank of New York Mellon	US Bank	Citibank	Deutsche	Computershare

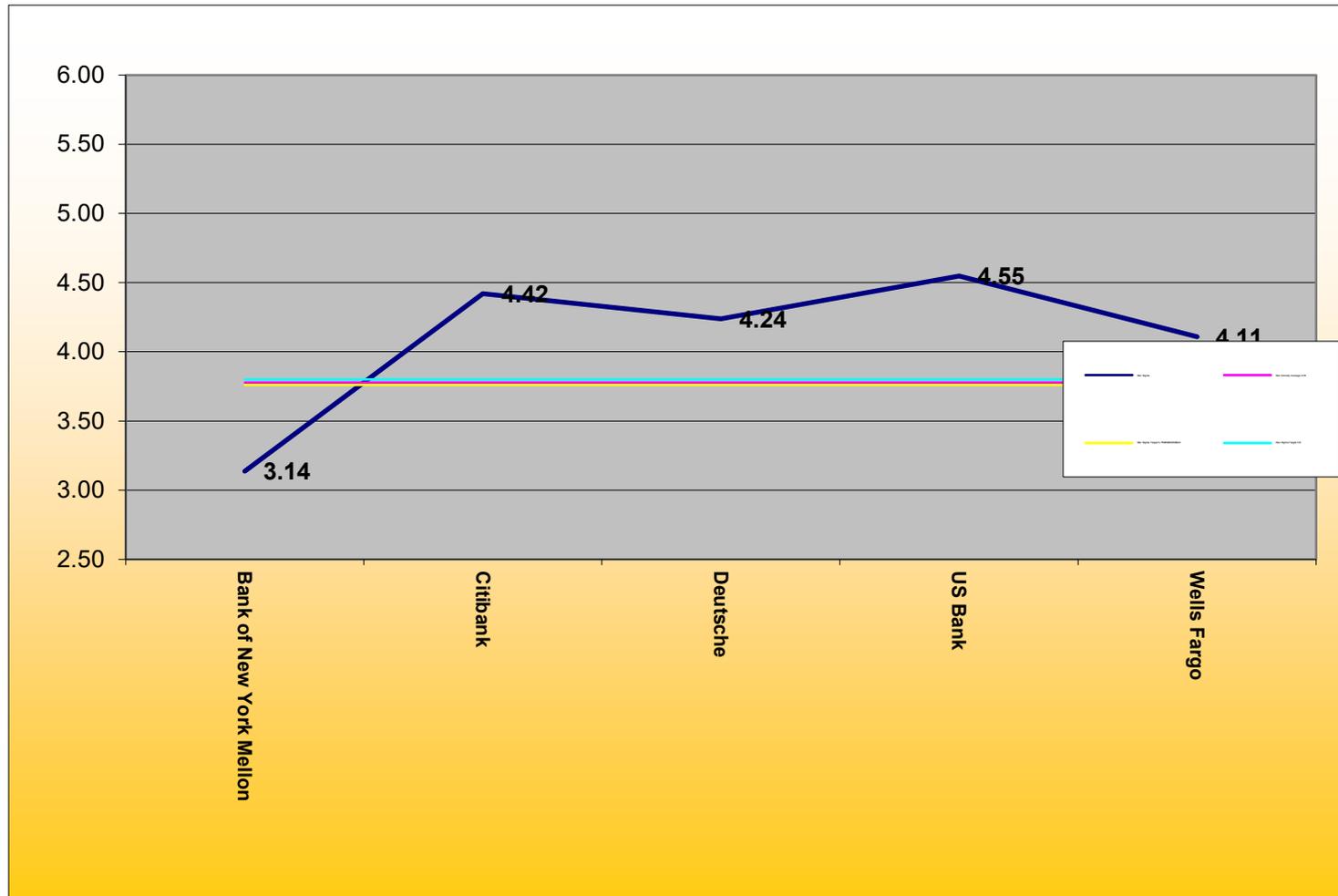
All Amended Rates CMO/ABS



Number of Amended Rates 30 Days +	10	241	6	17	11
As a Percentage of Total Amended Rates From All Agents	3.51%	84.56%	2.11%	5.96%	3.86%
Bank	Deutsche	Bank of New York Mellon	Citibank	US Bank	Computershare

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

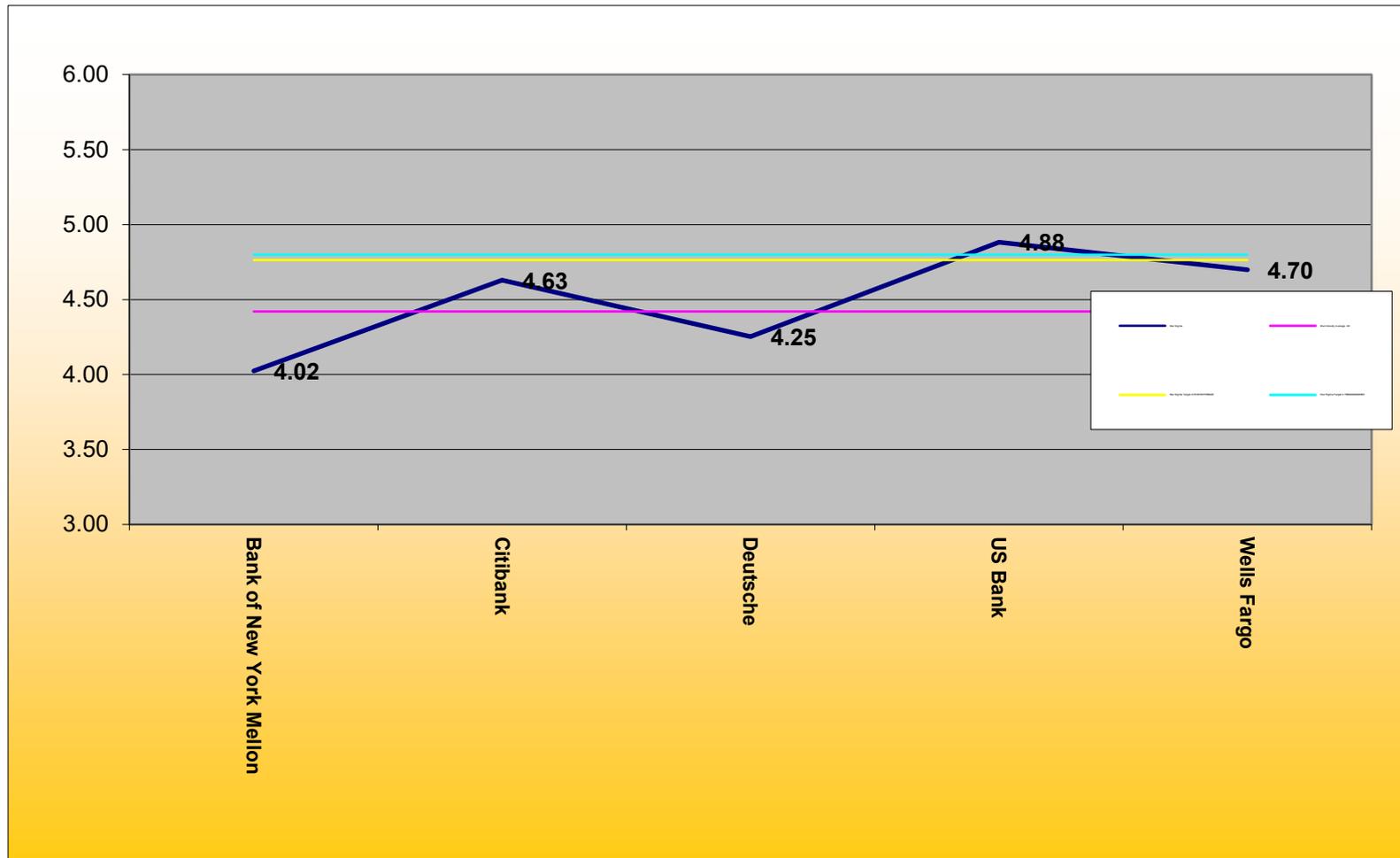
Rates open at COB on P/D -1



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

