



“AUGUST” AGENT REPORT CARD FOR “JULY 2024” DATA

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

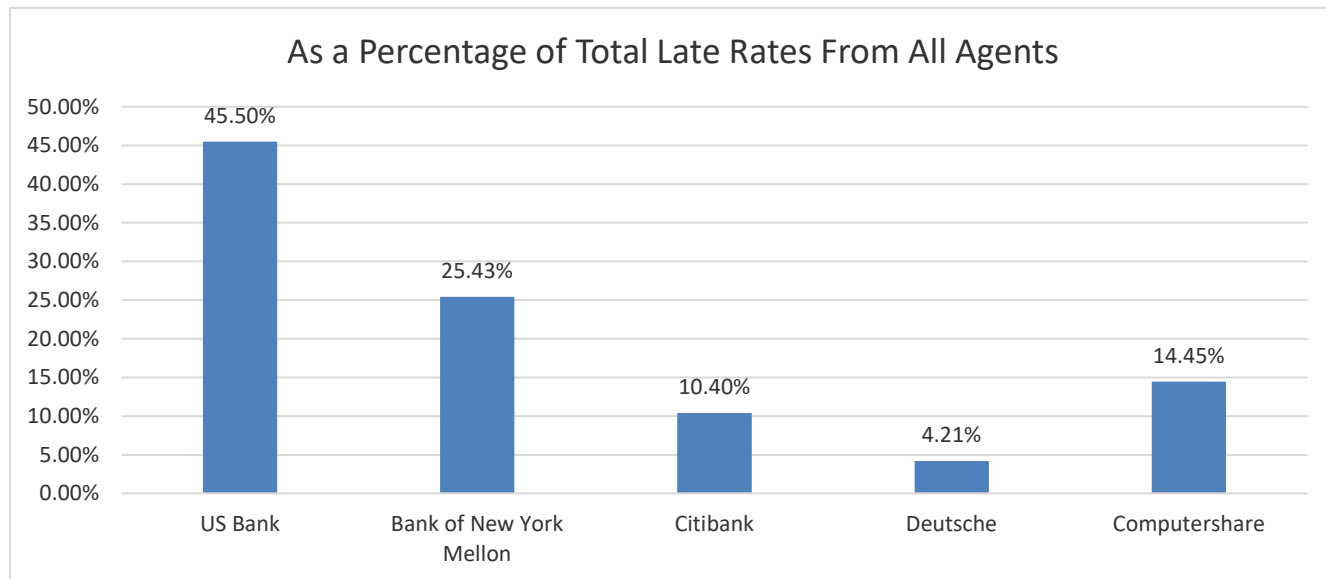
Rankings based on a percentage of an agent's total rates
(Best Three in each category highlighted in green)

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

Conforming Late Rates

CMO/ABS Payable on the 15th and 25th

Rates Open at COB on P/D -1



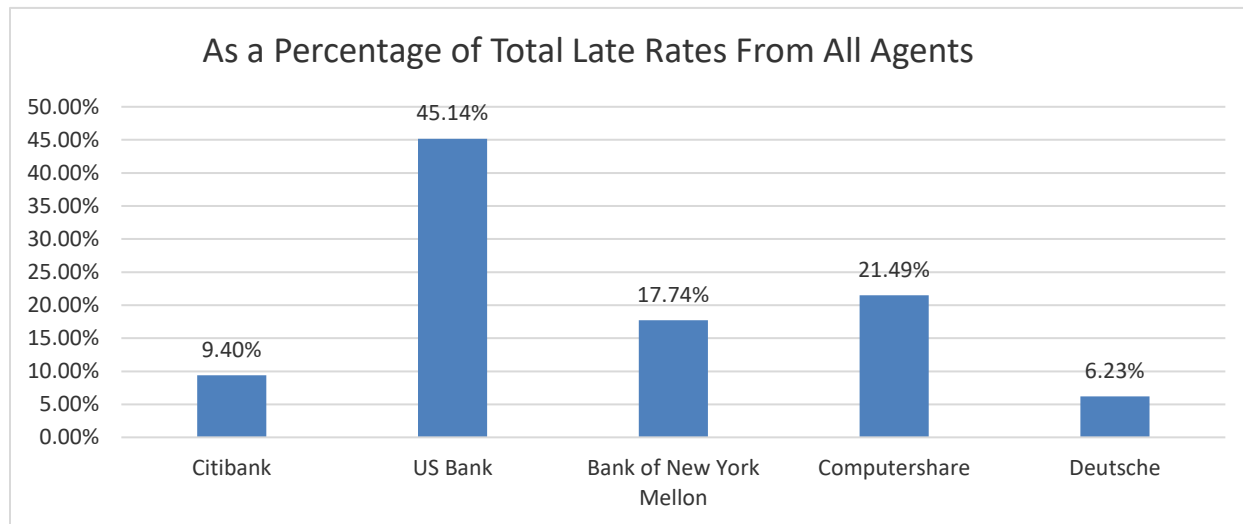
Industry σ : 3.68

Sigma Level	3.38	3.54	3.84	4.00	4.01
Number of Late Rate	551	308	126	51	175
As a Percentage of Total Late Rates From All Agents	45.50%	25.43%	10.40%	4.21%	14.45%
Deviation From the Industry Sigma	-0.30	-0.14	0.16	0.32	0.32
Bank	US Bank	Bank of New York Mellon	Citibank	Deutsche	Computershare

Conforming Late Rates

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

Rates Open at COB on P/D -1



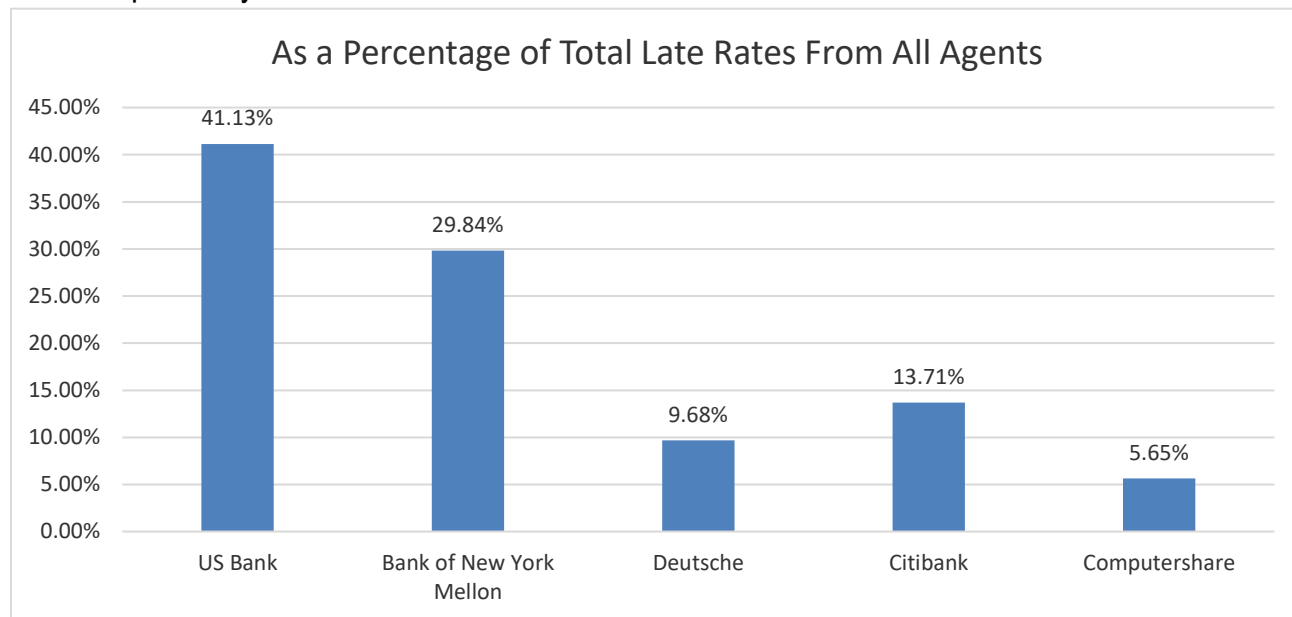
Industry σ : 0.70

Sigma Level	0.40	0.55	0.75	0.79	1.24
Number of Late Rate	205	985	387	469	136
As a Percentage of Total Late Rates From All Agents	9.40%	45.14%	17.74%	21.49%	6.23%
Deviation From the Industry Sigma	-0.30	-0.15	0.05	0.09	0.54
Bank	CitiBank	USBank	Bank of New York Mellon	Computershare	Deutsche

All Late Rates

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

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



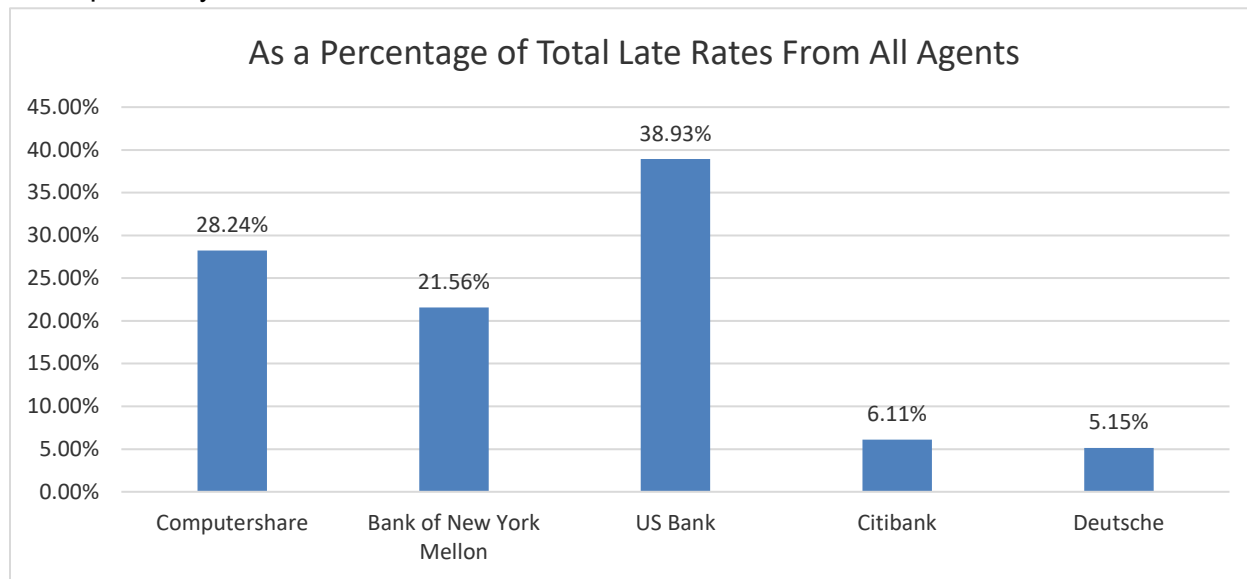
Industry σ : 4.47

Sigma Level	4.27	4.31	4.48	4.51	4.99
Number of Late Rate	51	37	12	17	7
As a Percentage of Total Late Rates From All Agents	41.13%	29.84%	9.68%	13.71%	5.65%
Deviation From the Industry Sigma	-0.20	-0.16	0.01	0.04	0.52
Bank	US Bank	Bank of New York Mellon	Deutsche	Citibank	Computershare

All Late Rates

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

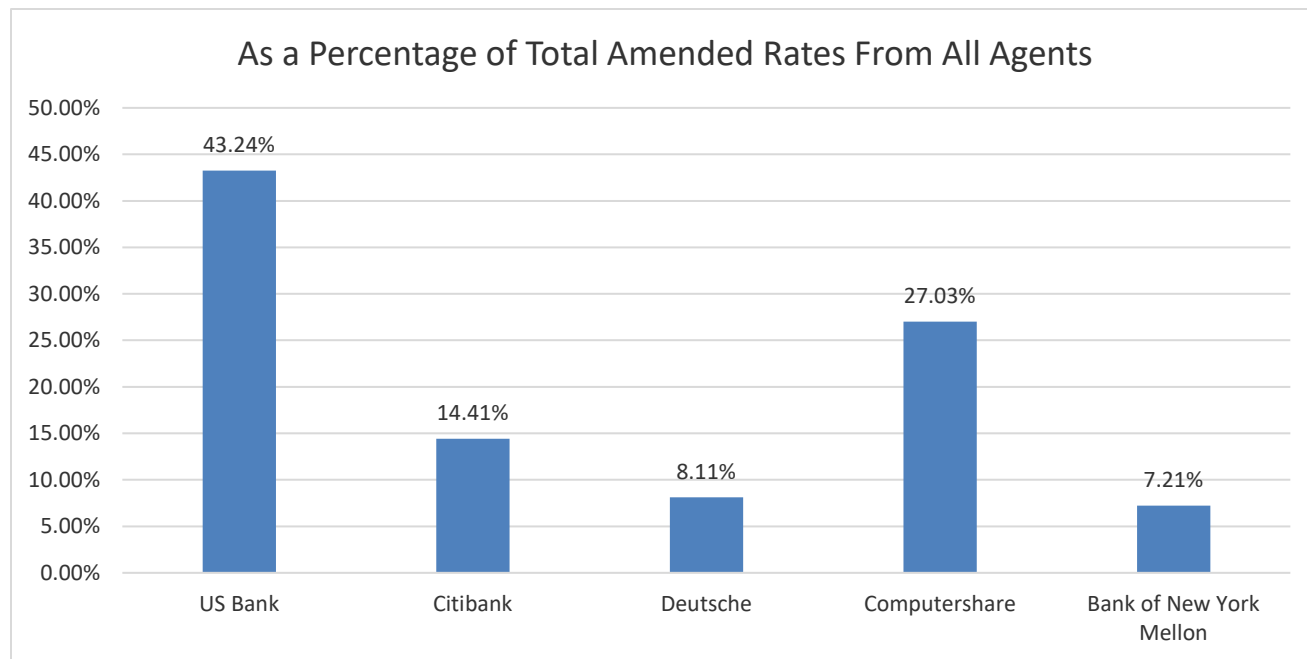
After 3:00p EST on payable date and subsequent days



Industry σ : 2.38

Sigma Level	2.21	2.25	2.45	2.60	2.67
Number of Late Rate	148	113	204	32	27
As a Percentage of Total Late Rates From All Agents	28.24%	21.56%	38.93%	6.11%	5.15%
Deviation From the Industry Sigma	-0.17	-0.13	0.07	0.22	0.29
Bank	Computershare	Bank of New York Mellon	US Bank	Citibank	Deutsche

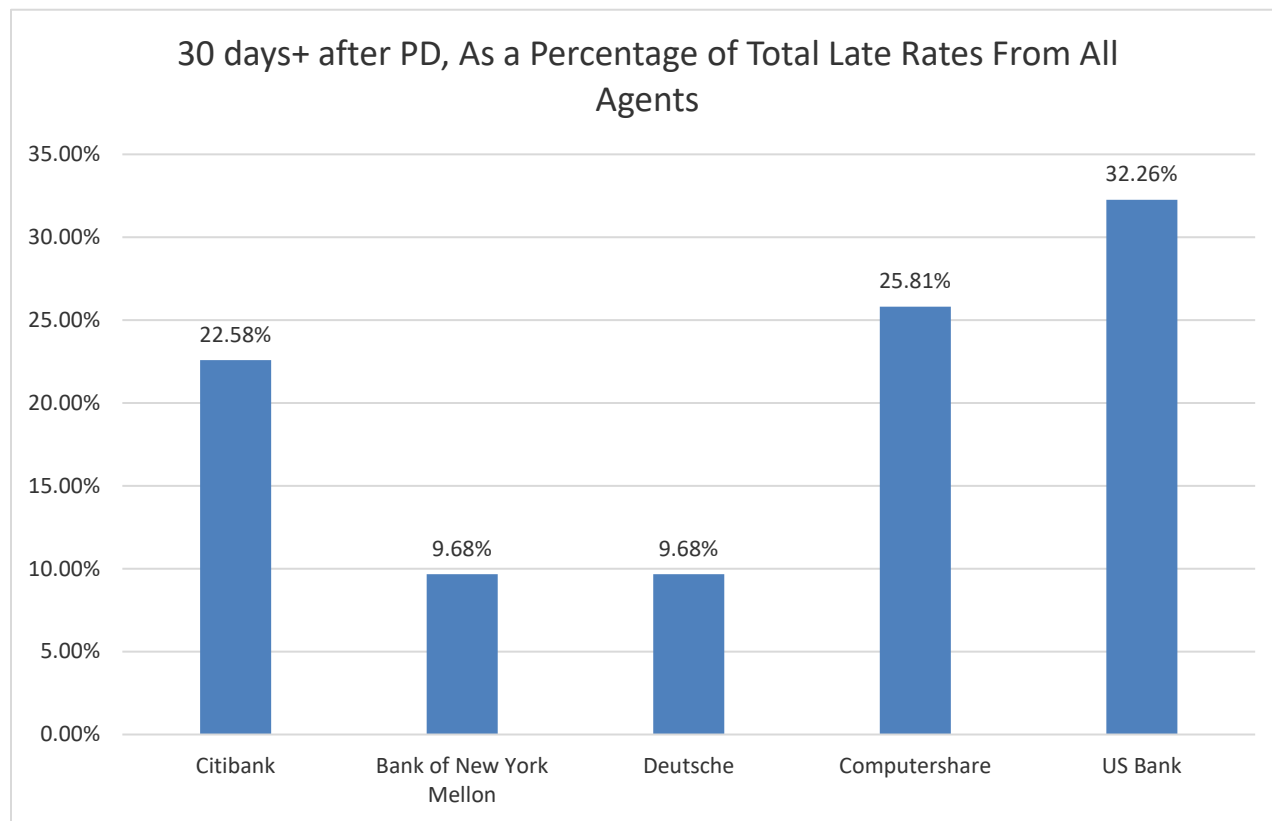
All Amended Rates CMO/ABS



Industry σ : 4.50

Sigma Level	4.29	4.53	4.56	4.58	4.77
Number of Amended Rates	48	16	9	30	8
As a Percentage of Total Amended Rates From All Agents	43.24%	14.41%	8.11%	27.03%	7.21%
Deviation From	-0.21	0.03	0.06	0.07	0.27
Bank	US Bank	Citibank	Deutsche	Computershare	Bank of New York Mellon

All Amended Rates CMO/ABS

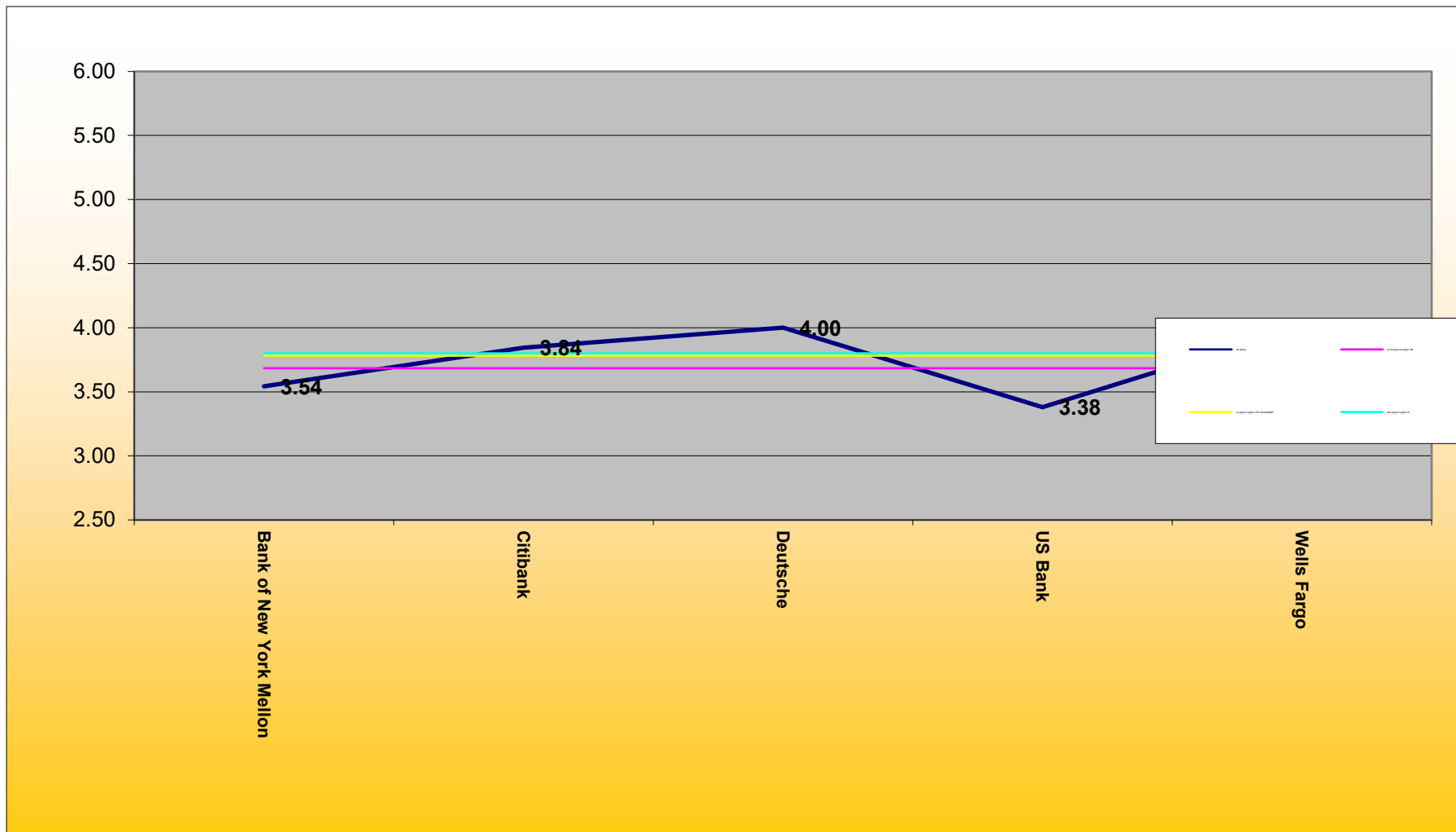


Number of Amended Rates 30 Days +	7	3	3	8	10
As a Percentage of Total Amended Rates From All Agents	22.58%	9.68%	9.68%	25.81%	32.26%
Bank	Citibank	Bank of New York Mellon	Deutsche	Computershare	US Bank

Monthly Sigma Versus Targets

Conforming Structured Securities – Payable 15th & 25th

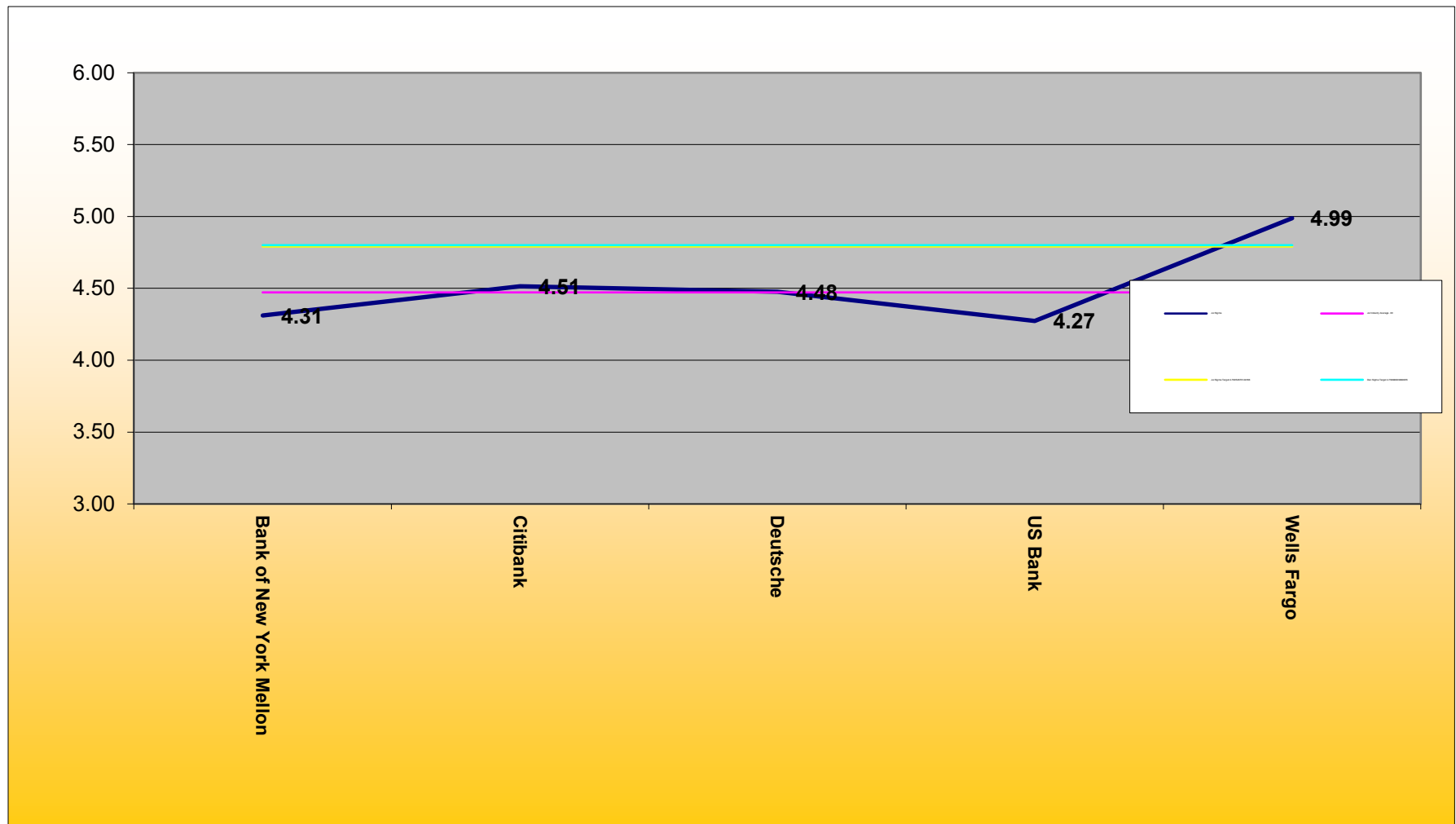
Rates open at COB on P/D –1



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

