JANUARY 2025 AGENT REPORT CARD
FOR DECEMBER 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	5	5	3	3
Citibank	1	2	1	1
Deutsche Bank	2	3	2	2
US Bank	3	1	4	3
Computershare	4	4	5	3

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

Rates Open at COB on P/D -1

As a Percentage of Total Late Rates From All Agents

Industry σ: 4.01
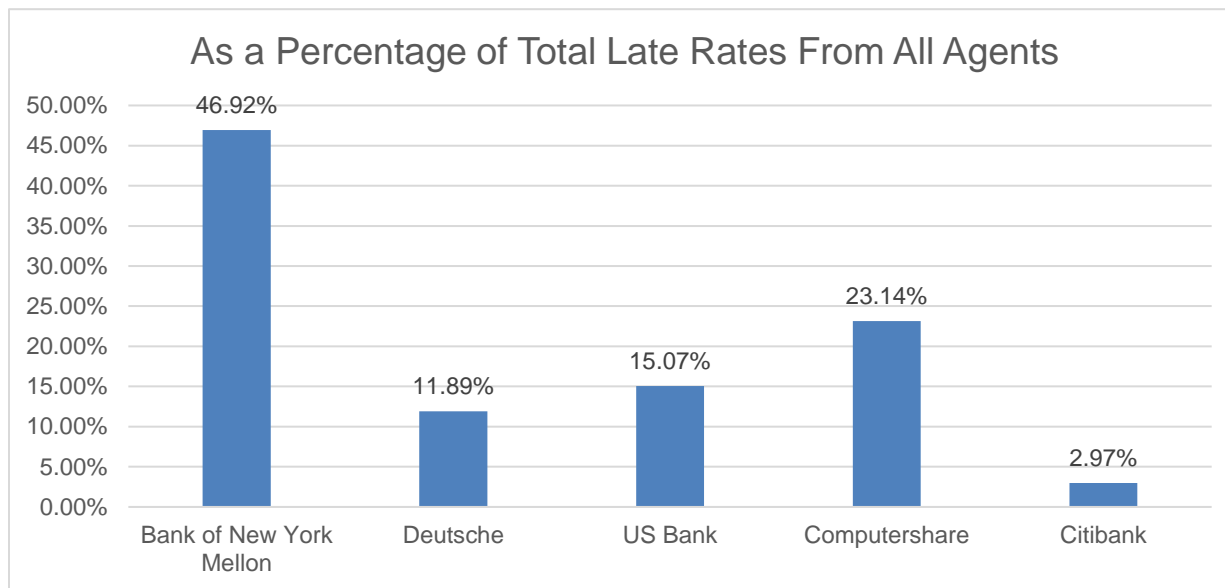
	Bank of New York Mellon	Deutsche	US Bank	Computershare	Citibank
Sigma Level	3.61	3.94	4.11	4.17	4.57
Number of Late Rate	221	56	71	109	14
As a Percentage of Total Late Rates From All Agents	46.92%	11.89%	15.07%	23.14%	2.97%
Deviation From the Industry Sigma	-0.40	-0.07	0.10	0.16	0.56
Bank	Bank of New York Mellon	Deutsche	US Bank	Computershare	Citibank

Conforming Late Rates
# CMO/ABS All Payable Dates, excluding the 15th and 25th
Rates Open at COB on P/D -1

As a Percentage of Total Late Rates From All Agents

Industry σ: 0.89
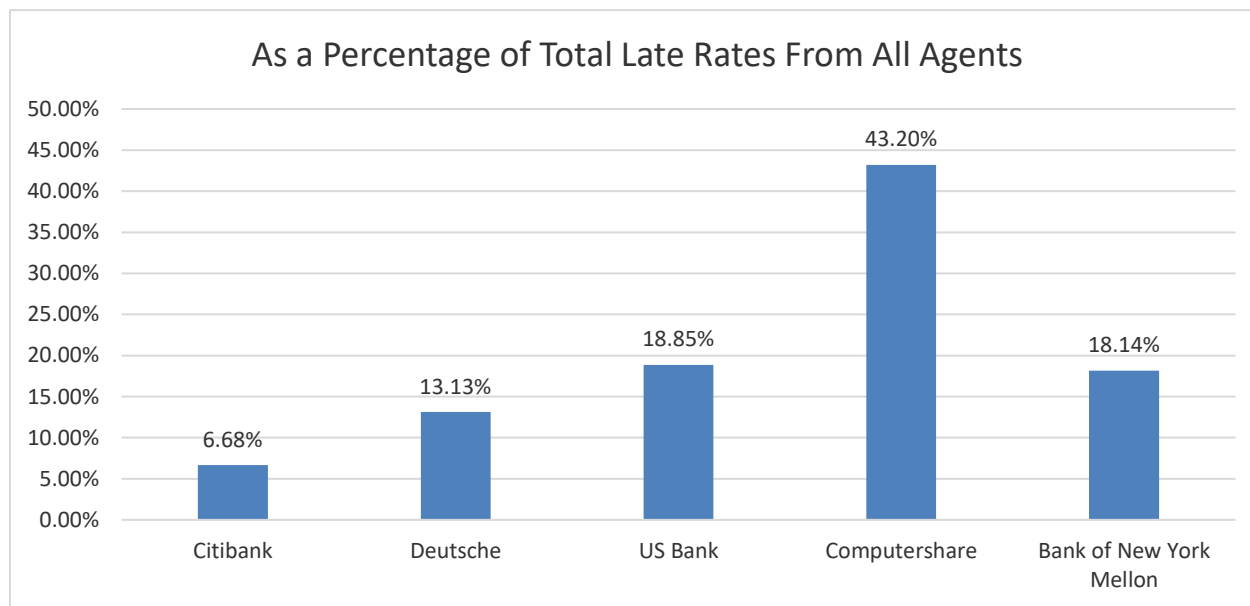
	Citibank	Deutsche	US Bank	Computershare	Bank of New York Mellon
Sigma Level	0.57	0.86	1.06	1.28	1.38
Number of Late Rate	355	510	161	96	34
As a Percentage of Total Late Rates From All Agents	30.71%	44.12%	13.93%	8.30%	2.94%
Deviation From the Industry Sigma	-0.32	-0.03	0.17	0.38	0.49
Bank	Bank of New York Mellon	Computershare	US Bank	Deutsche	Citibank

All Late Rates
CMO/ABS Payable on the 15th and the 25th
After 3:00p EST on payable date and subsequent days

As a Percentage of Total Late Rates From All Agents

Industry σ: 4.47
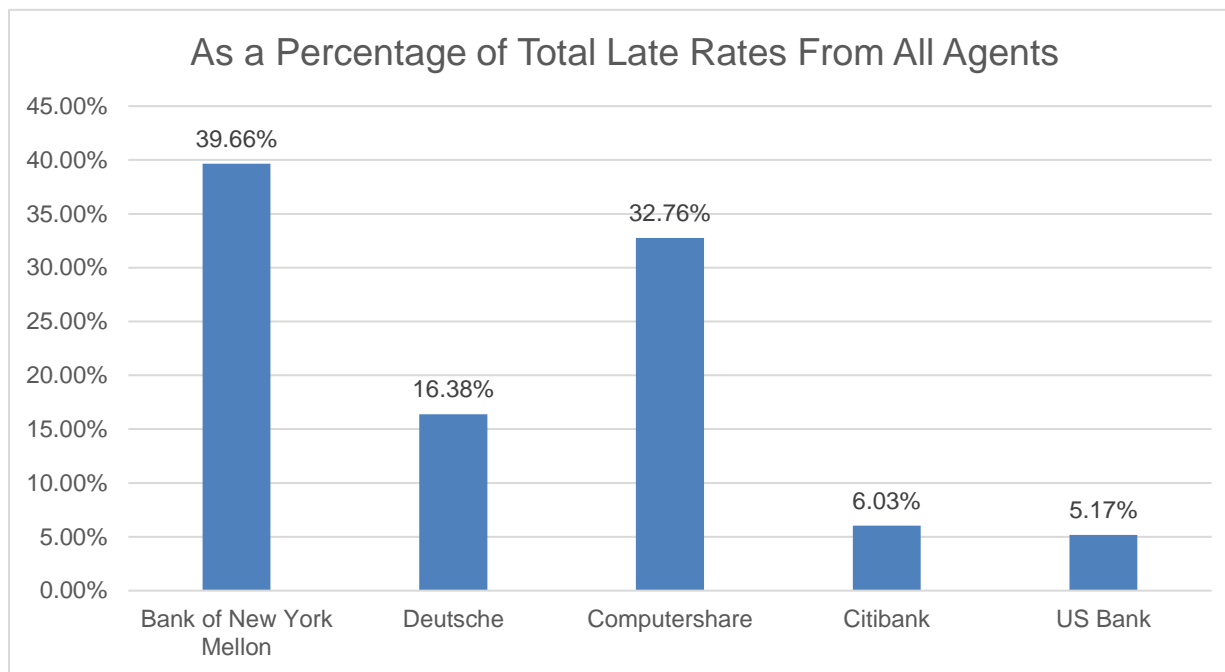
	Bank of New York Mellon	Deutsche	Computershare	Citibank	US Bank
Sigma Level	4.18	4.31	4.51	4.77	4.86
Number of Late Rate	46	19	38	7	6
As a Percentage of Total Late Rates From All Agents	39.66%	16.38%	32.76%	6.03%	5.17%
Deviation From the Industry Sigma	-0.29	-0.16	0.04	0.30	0.39
Bank	Bank of New York Mellon	Deutsche	Computershare	Citibank	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

As a Percentage of Total Late Rates From All Agents

Industry σ: 2.13
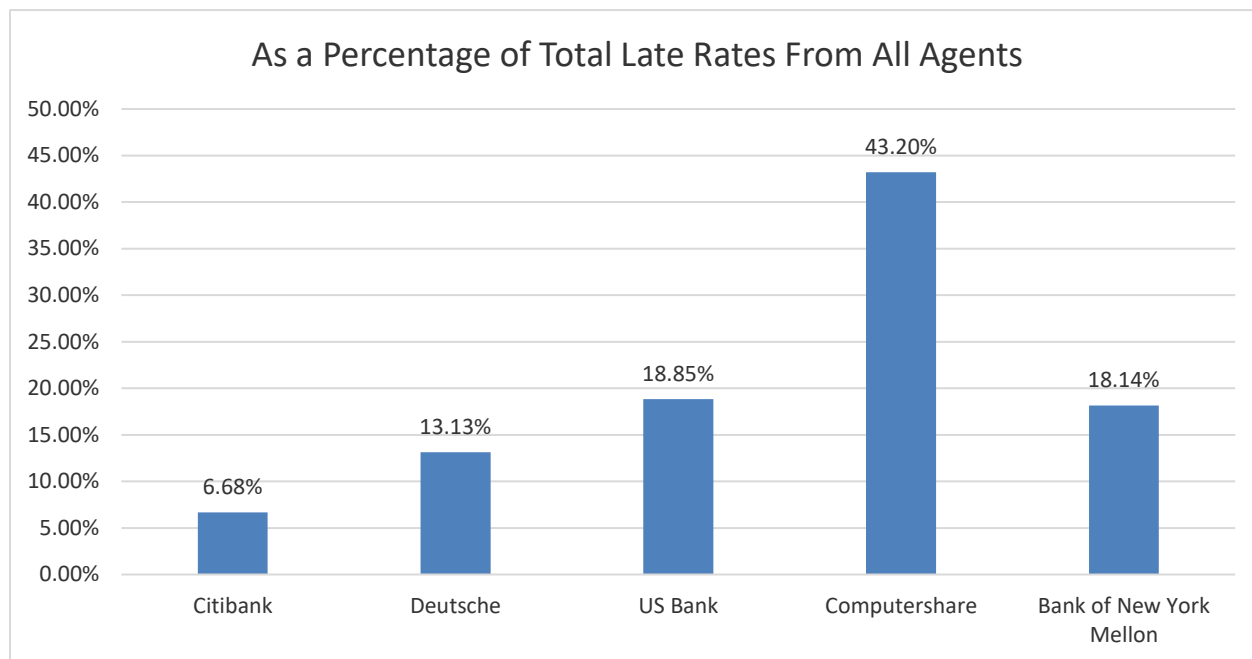
	Citibank	Deutsche	US Bank	Computershare	Bank of New York Mellon
Sigma Level	1.62	1.92	1.94	2.14	2.43
Number of Late Rate	28	55	79	181	76
As a Percentage of Total Late Rates From All Agents	6.68%	13.13%	18.85%	43.20%	18.14%
Deviation From the Industry Sigma	-0.51	-0.21	-0.19	0.01	0.30
Bank	Citibank	Deutsche	US Bank	Computershare	Bank of New York Mellon

All Amended Rates
CMO/ABS

As a Percentage of Total Amended Rates From All Agents

	US Bank	Deutsche	Computershare	Bank of New York Mellon	Citibank
	28.00%	12.00%	38.67%	13.33%	8.00%

Industry σ: 4.60
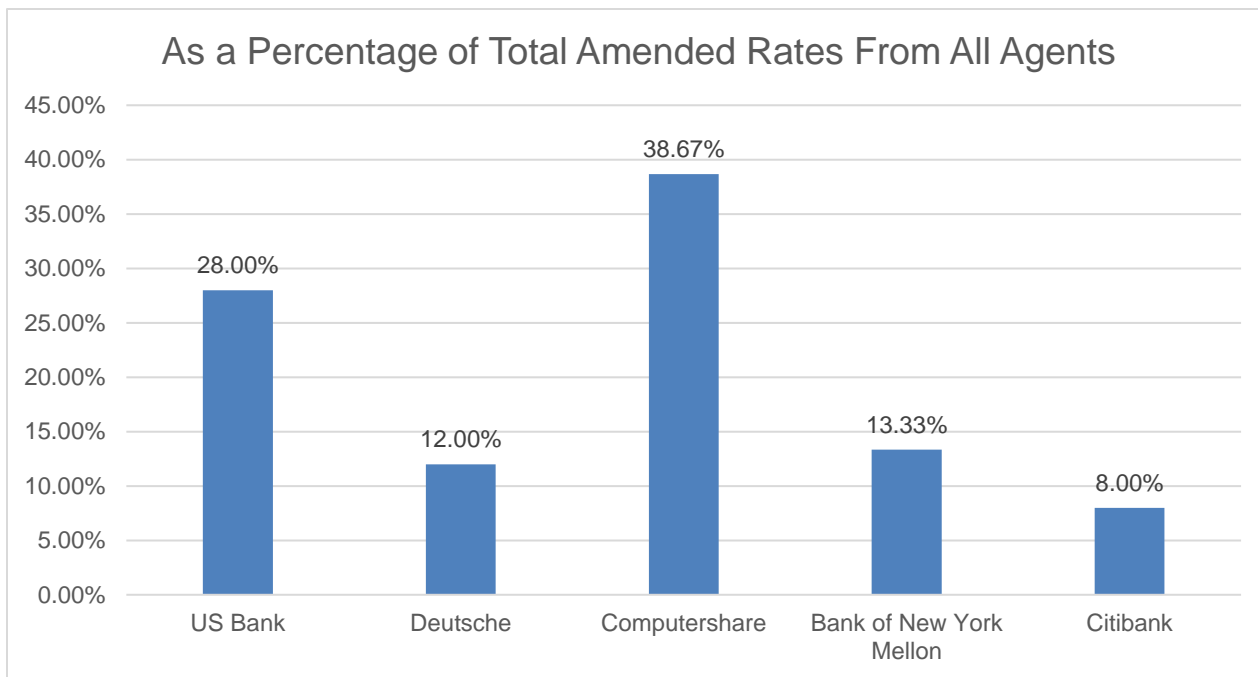
	US Bank	Deutsche	Computershare	Bank of New York Mellon	Citibank
Sigma Level	4.50	4.54	4.59	4.66	4.82
Number of Amended Rates	21	9	29	10	6
As a Percentage of Total Amended Rates From All Agents	28.00%	12.00%	38.67%	13.33%	8.00%
Deviation From	-0.10	-0.06	-0.01	0.06	0.22
Bank	US Bank	Deutsche	Computershare	Bank of New York Mellon	Citibank

All Amended Rates
CMO/ABS

30 days+ after PD, As a Percentage of Total Late Rates From All Agents

	Deutsche	Citibank	Bank of New York Mellon	US Bank	Computershare
	25.00%	10.00%	15.00%	25.00%	25.00%
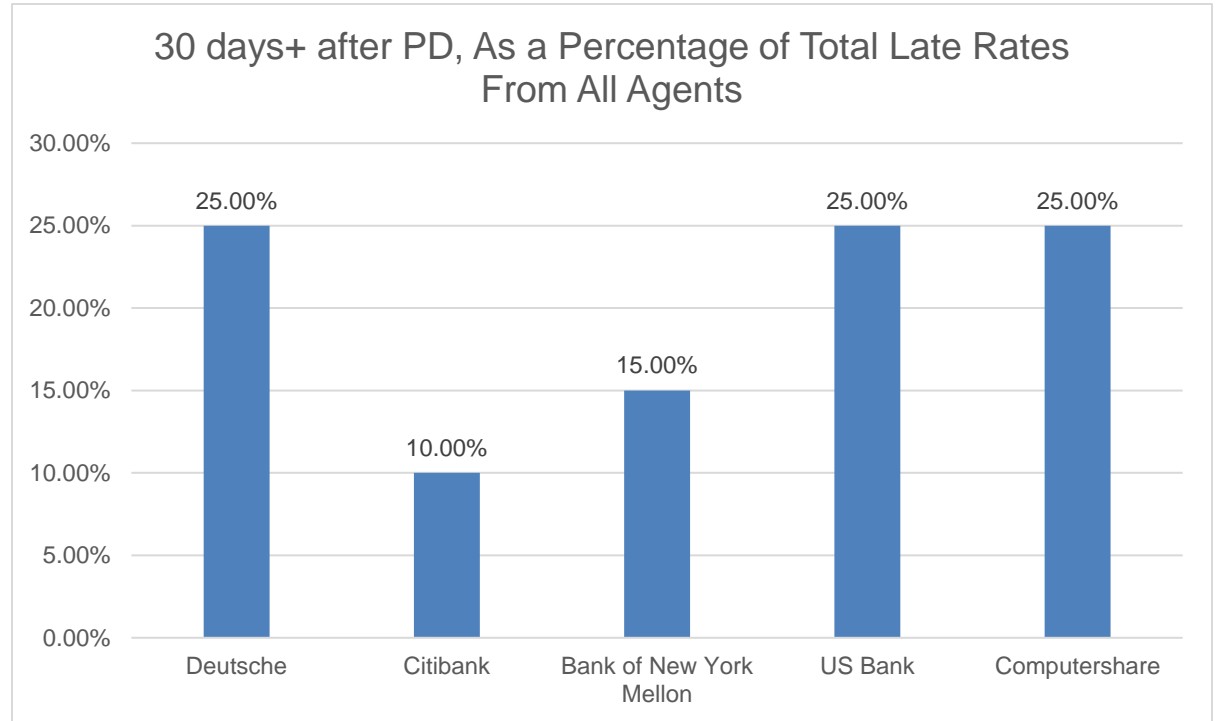
	Deutsche	Citibank	Bank of New York Mellon	US Bank	Computershare
Number of Amended Rates 30 Days +	5	2	3	5	5
As a Percentage of Total Amended Rates From All Agents	25.00%	10.00%	15.00%	25.00%	25.00%
Bank	Deutsche	Citibank	Bank of New York Mellon	US Bank	Computershare

Monthly Sigma Versus Targets
Conforming Structed Securities – Payable 15th & 25th
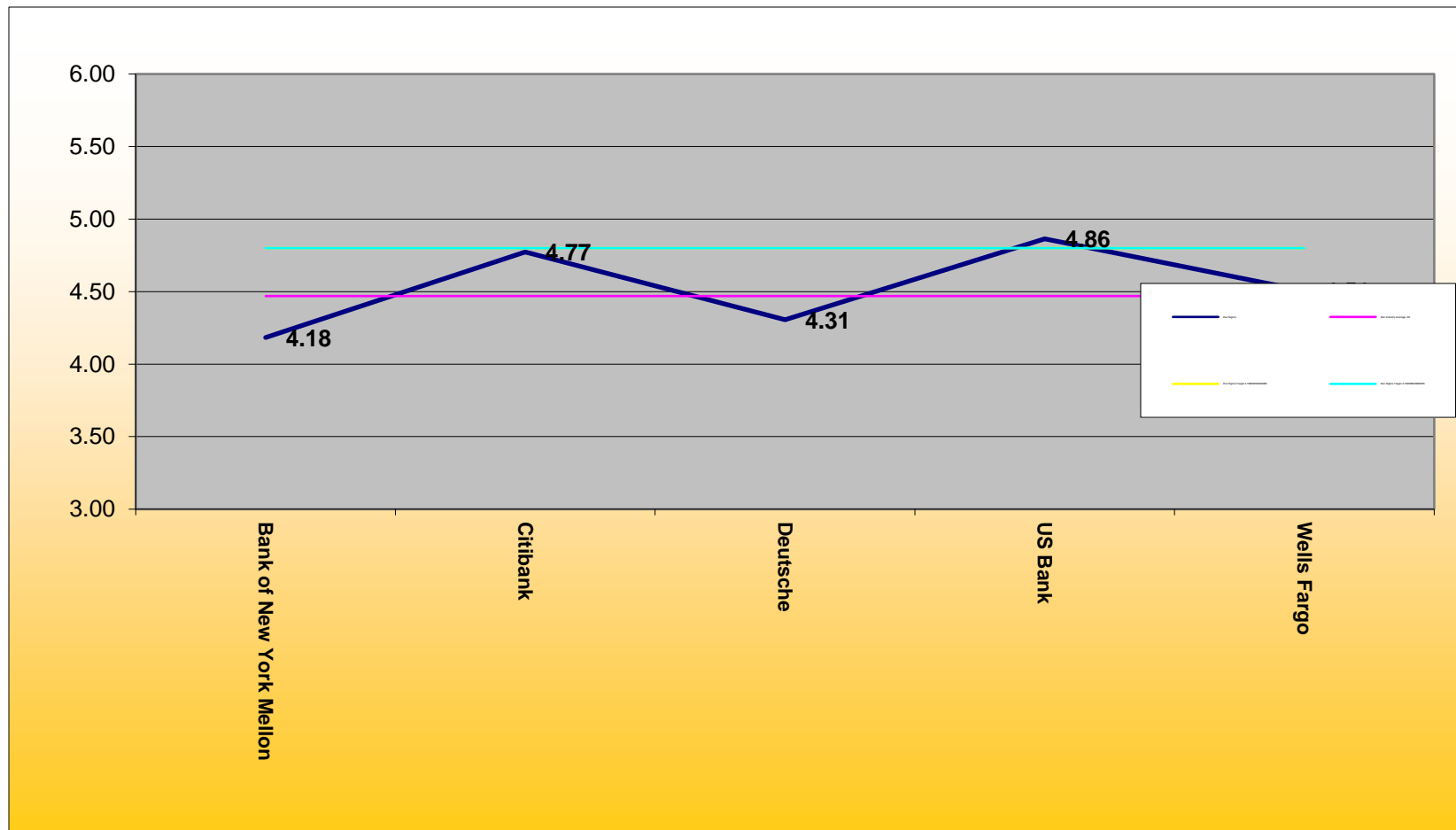
Rates open at COB on P/D −1
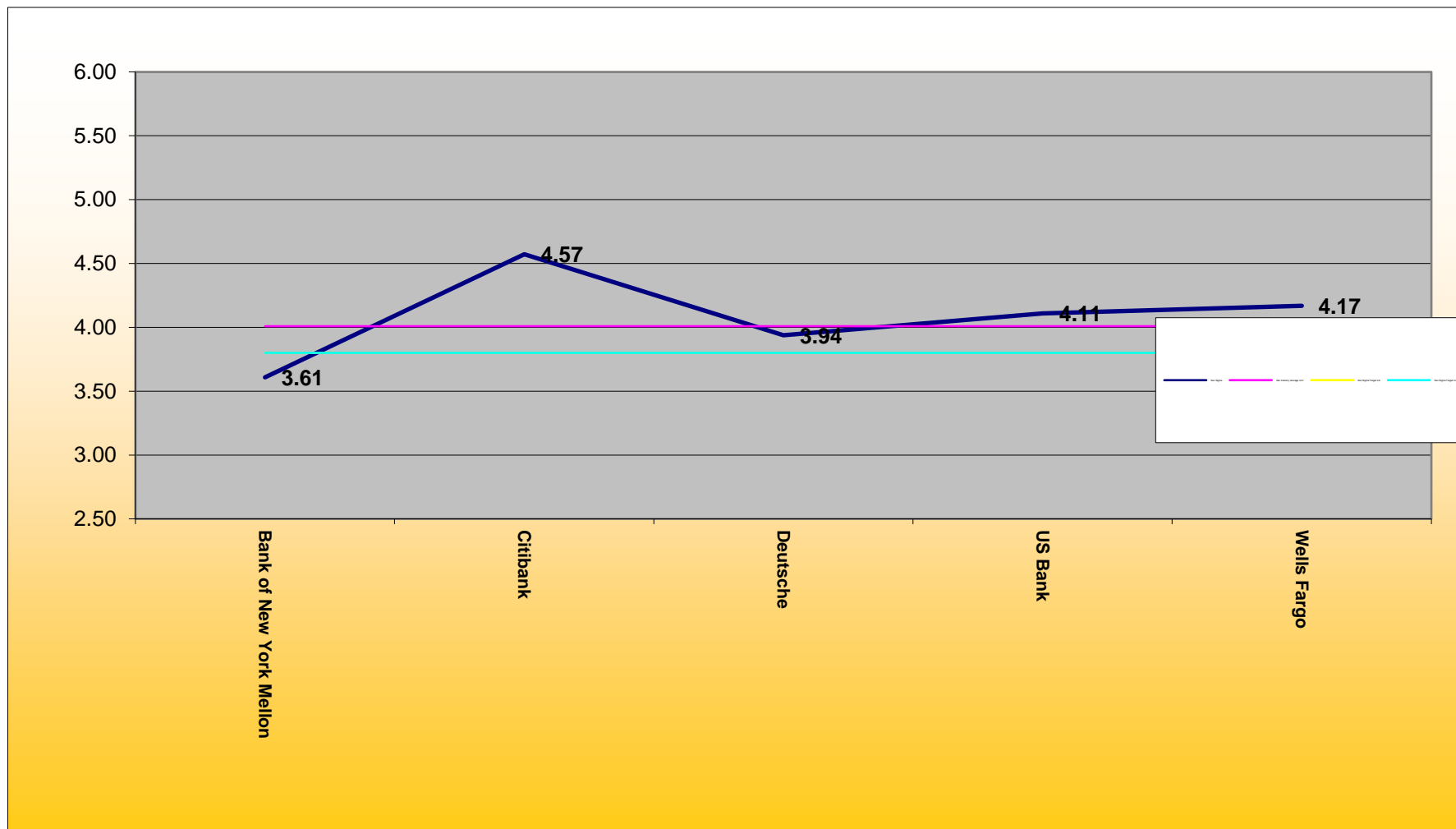
Monthly Sigma Versus Targets
All Structed Securities – Payable 15th & 25th

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

Monthly Sigma Versus Targets
All Structed Securities – Amended Rates

All Amended Rates CMO/ABS As a percentage of an agent's total rates