



### "MARCH" AGENT REPORT CARD FOR "FEB 2025" 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**

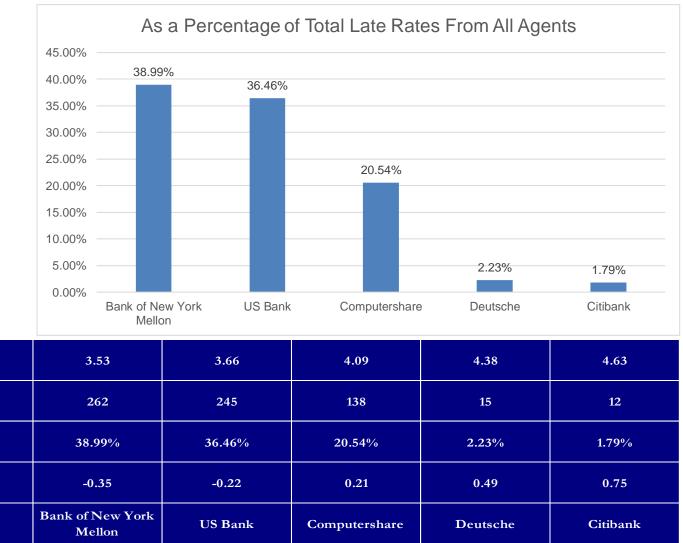
#### Rankings based on a percentage of an agent's total rates

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

## Conforming Late Rates CMO/ABS Payable on the 15<sup>th</sup> and 25th

Rates Open at COB on P/D -1



Industry  $\sigma$ : 3.88

Sigma Level

Number of Late Rate

As a Percentage of Total

Late Rates From All Agents

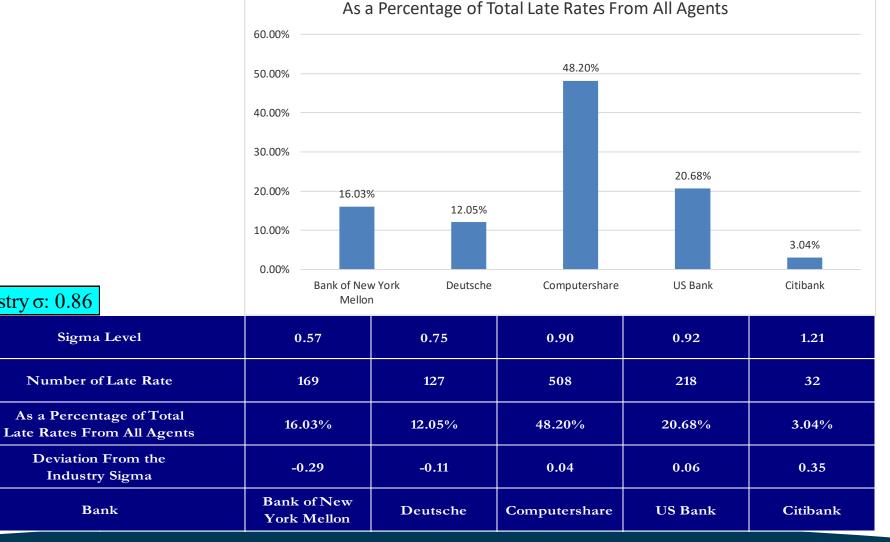
Deviation From the

**Industry Sigma** 

Bank

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

Rates Open at COB on P/D -1



Industry σ: 0.86

Sigma Level

Number of Late Rate

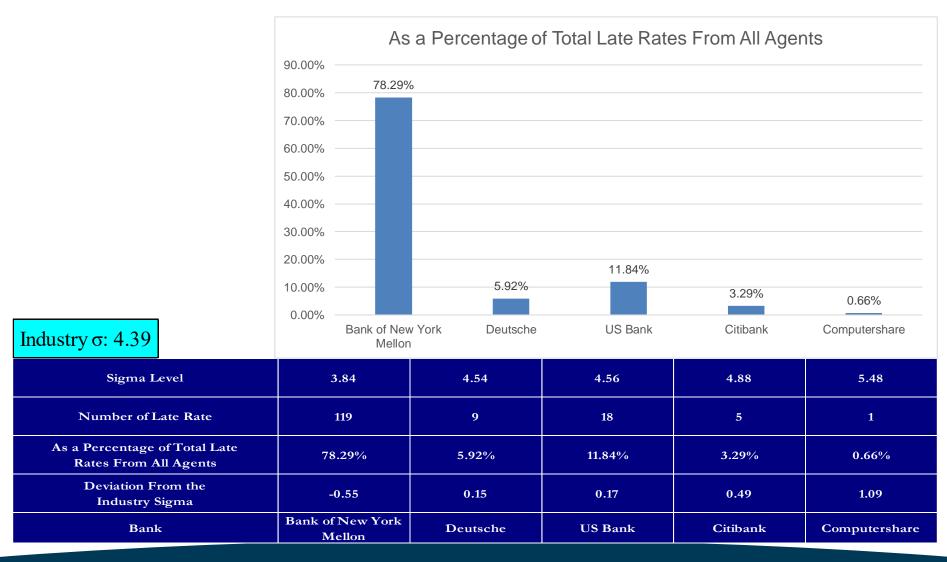
**Deviation From the** 

Industry Sigma

Bank

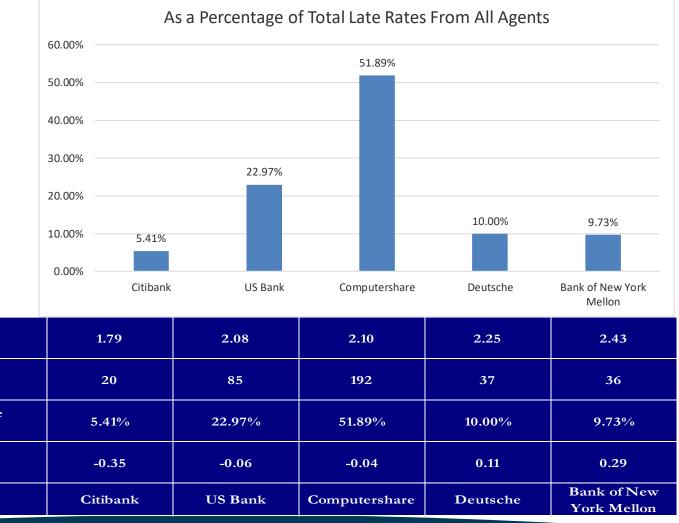
## All Late Rates CMO/ABS Payable on the 15<sup>th</sup> and the 25<sup>th</sup>

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



#### All Late Rates CMO/ABS Excluding Payable on the 15th and the 25th

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

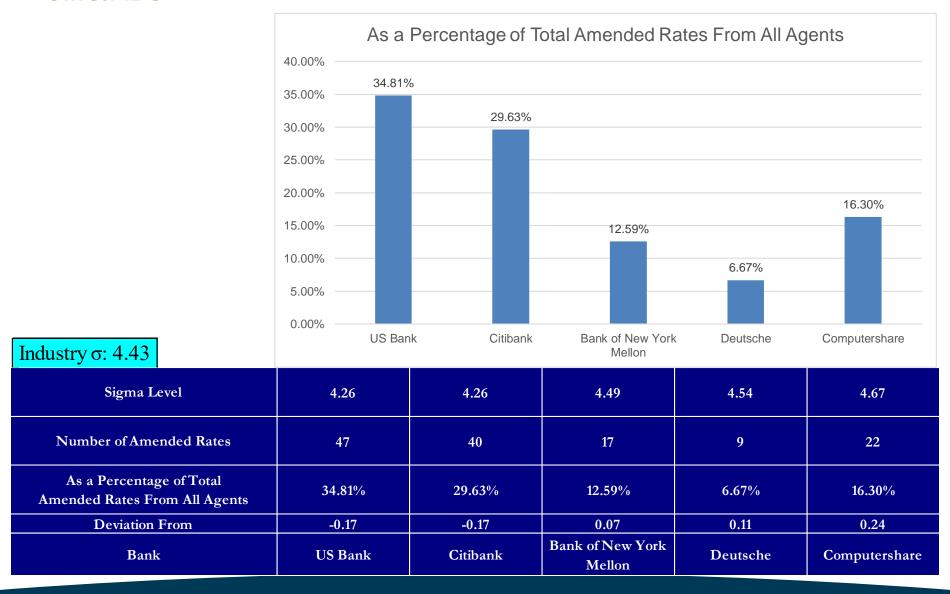


Industry  $\sigma$ : 2.14

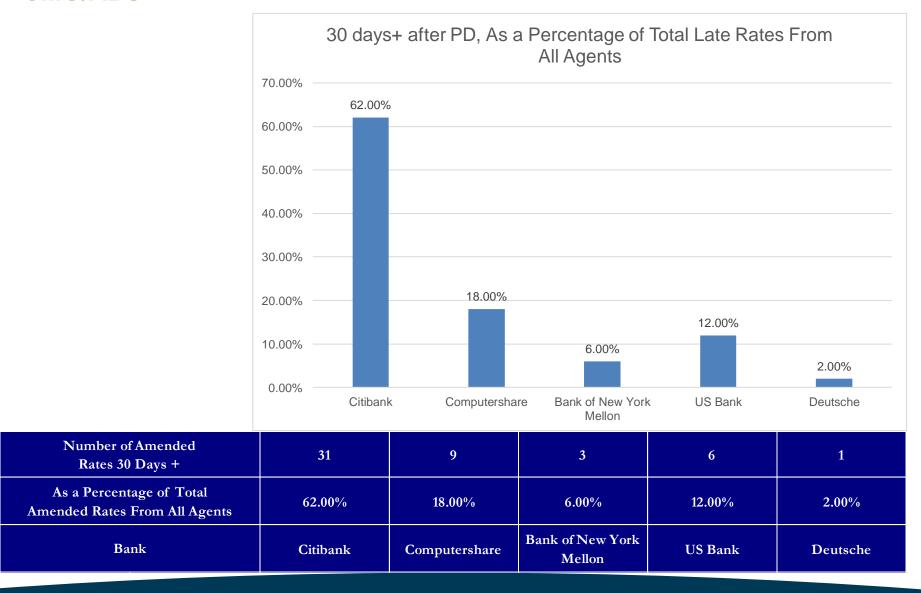
Sigma Level

Number of Late Rate

### All Amended Rates CMO/ABS

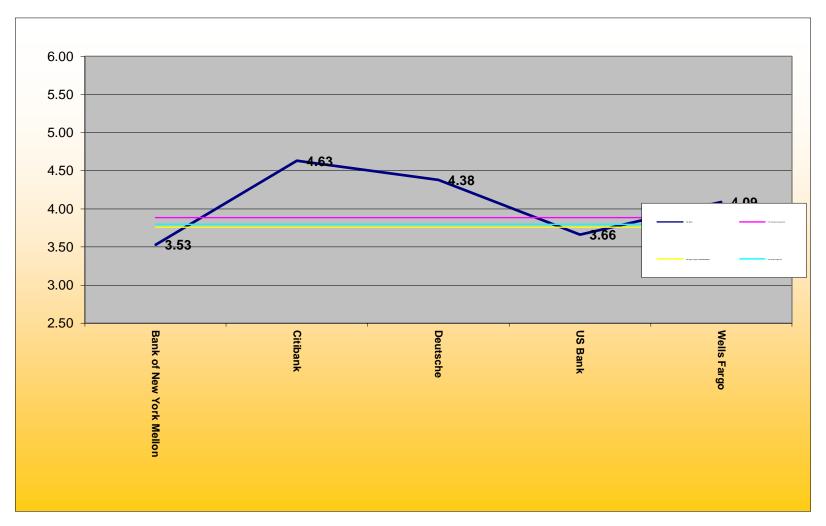


### All Amended Rates CMO/ABS



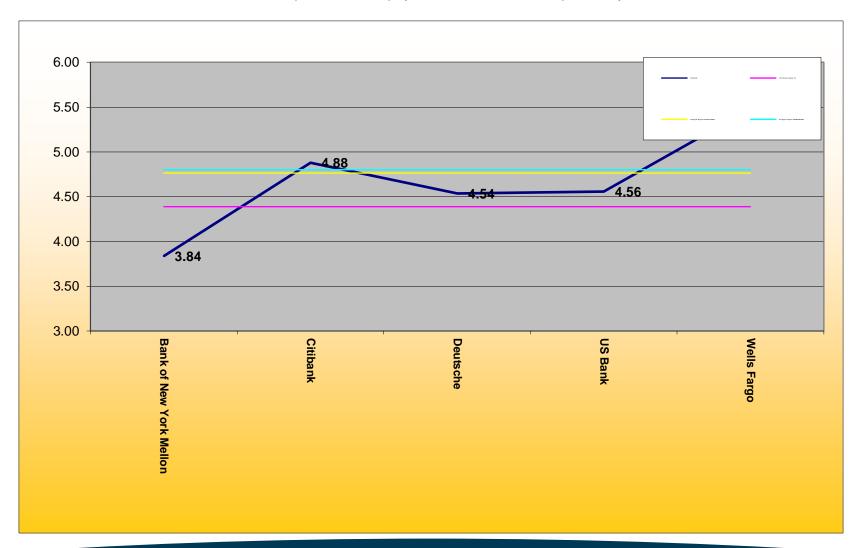
## Monthly Sigma Versus Targets Conforming Structed Securities – Payable 15<sup>th</sup> & 25<sup>th</sup>

Rates open at COB on P/D -1



# Monthly Sigma Versus Targets All Structed Securities – Payable 15<sup>th</sup> & 25<sup>th</sup>

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

