

# AGENT REPORT CARD

**October 2019**

# 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

## Agent Report Card

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

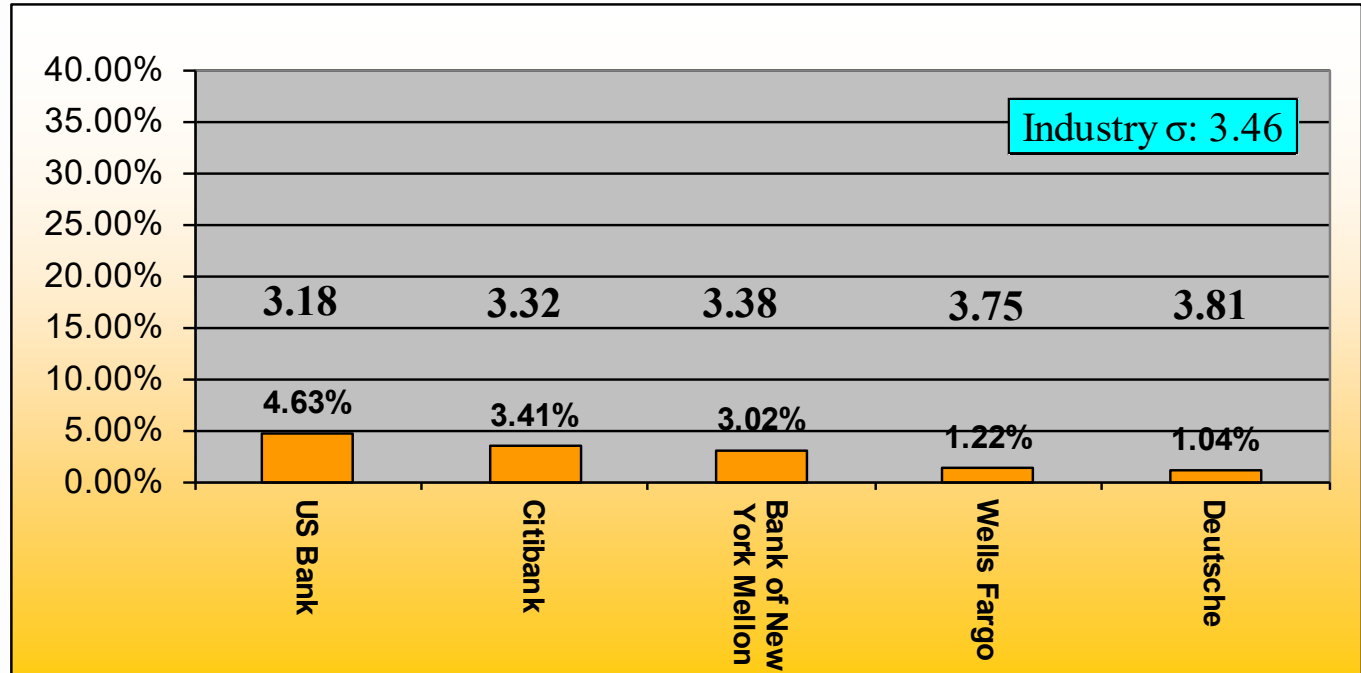
(Best three in each category highlighted in green)

	Rates Open at COB P/D - 1	Late Rates after 3:00 pm Cut-off on P/D	Amended Announcements	Amended Announcements 30 Days + after P/D
Bank of New York Mellon	4	3	4	5
Citibank	2	2	1	2
Deutsche Bank	1	5	2	1
US Bank	5	4	5	3
Wells Fargo	3	1	3	4

# Conforming Late Rates

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

Rates open at COB on P/D -1  
As a percentage of an agent's total rates

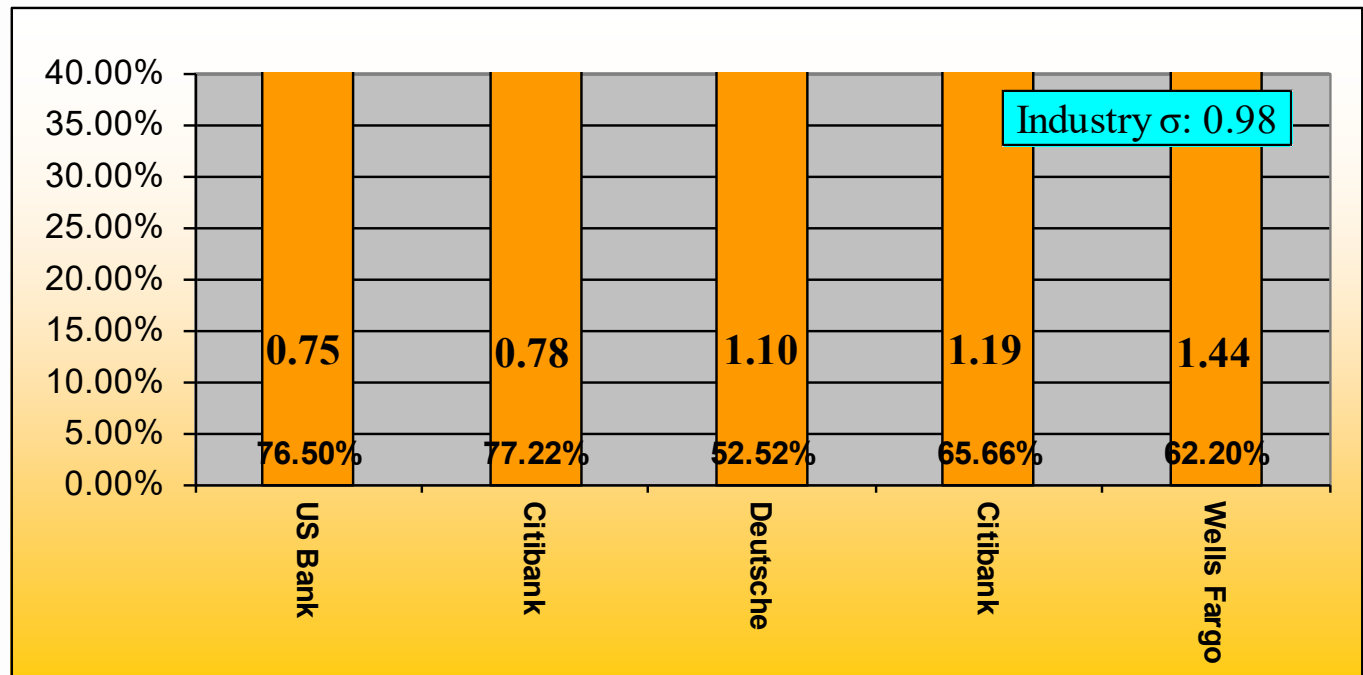


Sigma Level	3.18	3.32	3.38	3.75	3.81
Number of Late Rate	892	218	539	389	112
As a Percentage of Total Late Rates From All Agents	41.49%	10.14%	25.07%	18.09%	5.21%
Deviation From the Industry Sigma	-0.28	-0.14	-0.08	0.29	0.35

# Conforming Late Rates

## CMO/ABS All Payable Date excluding the 15th and 25th

Rates open at COB on P/D -1  
As a percentage of an agent's total rates

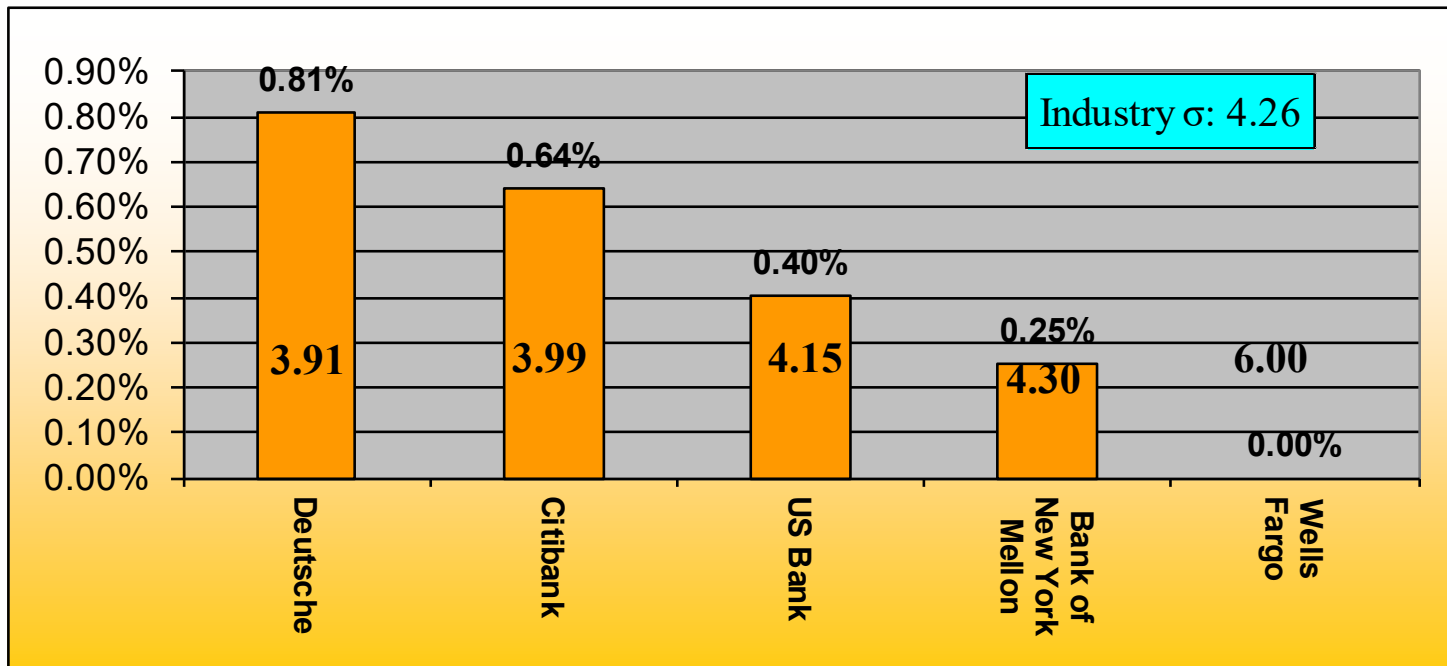


Sigma Level	0.75	0.78	1.10	1.19	1.44
Number of Late Rate	1,346	1,999	736	1,132	313
As a Percentage of Total Late Rates From All Agents	24.36%	36.17%	13.32%	20.48%	5.66%
Deviation From the Industry Sigma	-0.22	-0.20	0.12	0.21	0.46

# All Late Rates

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

After 3:00 p.m. EST on payable date and subsequent days  
As a percentage of an agent's total Rates



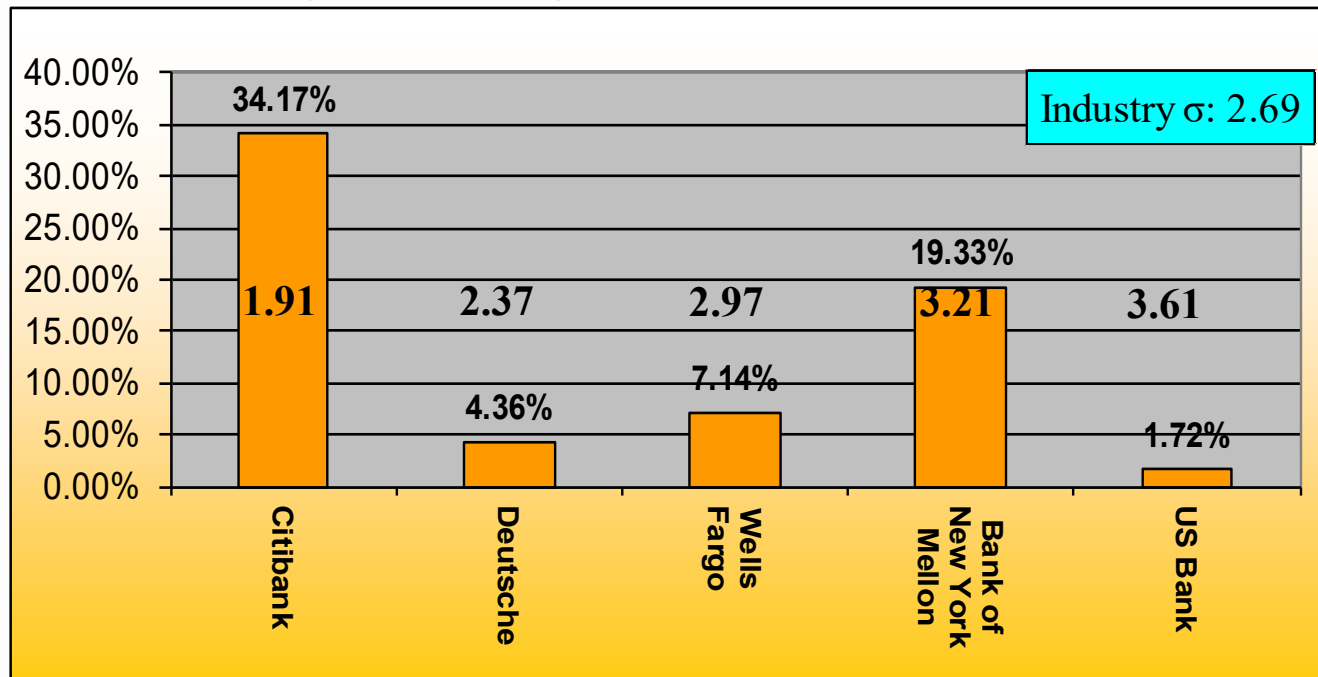
Sigma Level	3.91	3.99	4.15	4.30	6.00
Number of Late Rate	87	41	78	45	0
As a Percentage of Total Late Rates From All Agents	34.66%	16.33%	31.08%	17.93%	0.00%
Deviation From the Industry Sigma	-0.35	-0.27	-0.11	0.05	1.74

# All Late Rates

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

### 25th

After 3:00 p.m. EST on payable date and subsequent days  
As a percentage of an agent's total Rates

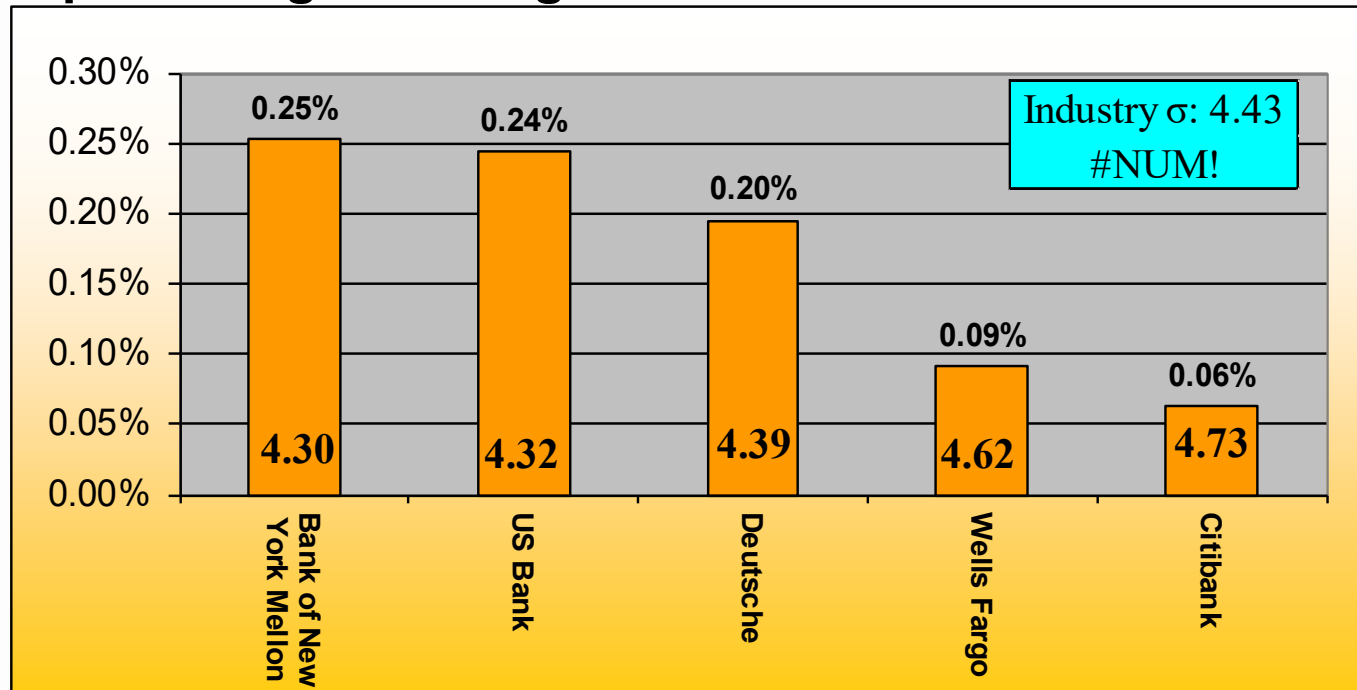


Sigma Level	1.91	2.37	2.97	3.21	3.61
Number of Late Rate	383	337	130	26	45
As a Percentage of Total Late Rates From All Agents	41.59%	36.59%	14.12%	2.82%	4.89%
Deviation From the Industry Sigma	-0.78	-0.33	0.27	0.52	0.92

# All Amended Rates

## CMO/ABS

As a percentage of an agent's total rates



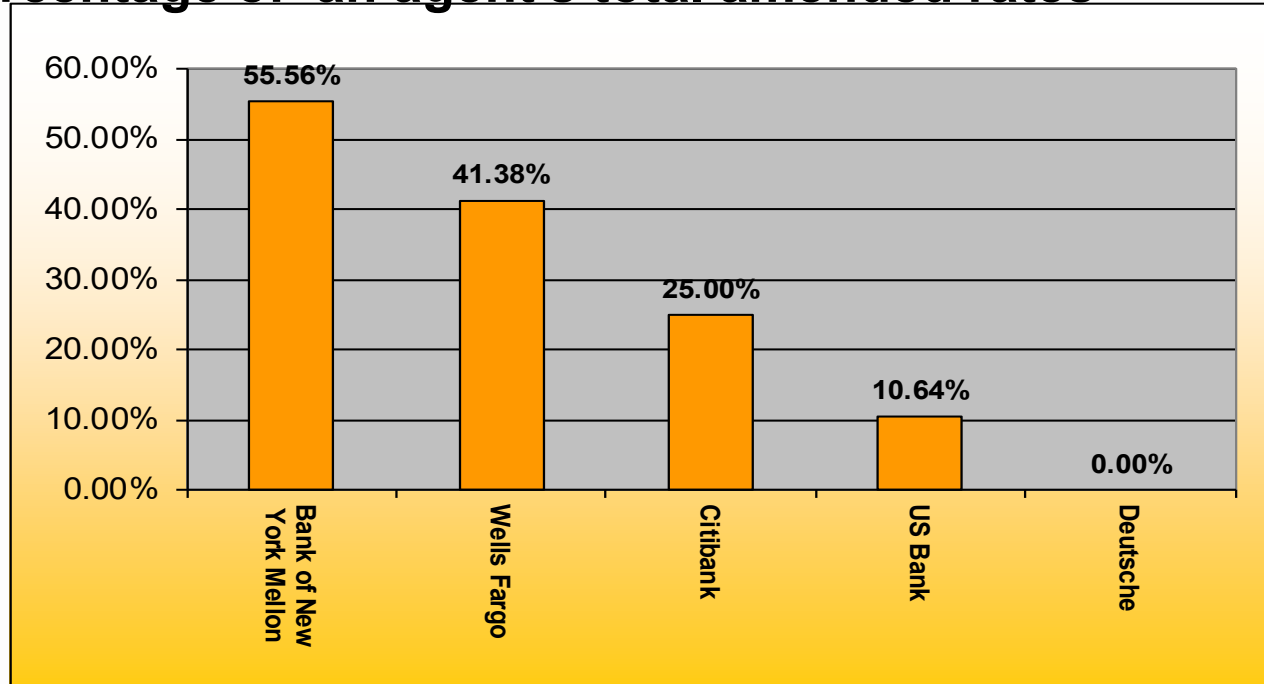
Sigma Level	4.30	4.32	4.39	4.62	4.73
Number of Amended Rates	45	47	21	29	4
As a Percentage of Total Amended Rates From All Agents	30.82%	32.19%	14.38%	19.86%	2.74%
Deviation From	-0.13	-0.11	-0.04	0.19	0.30



# All Amended Rates

## CMO/ABS

**30 days+ after payable date**  
**As a percentage of an agent's total amended rates**

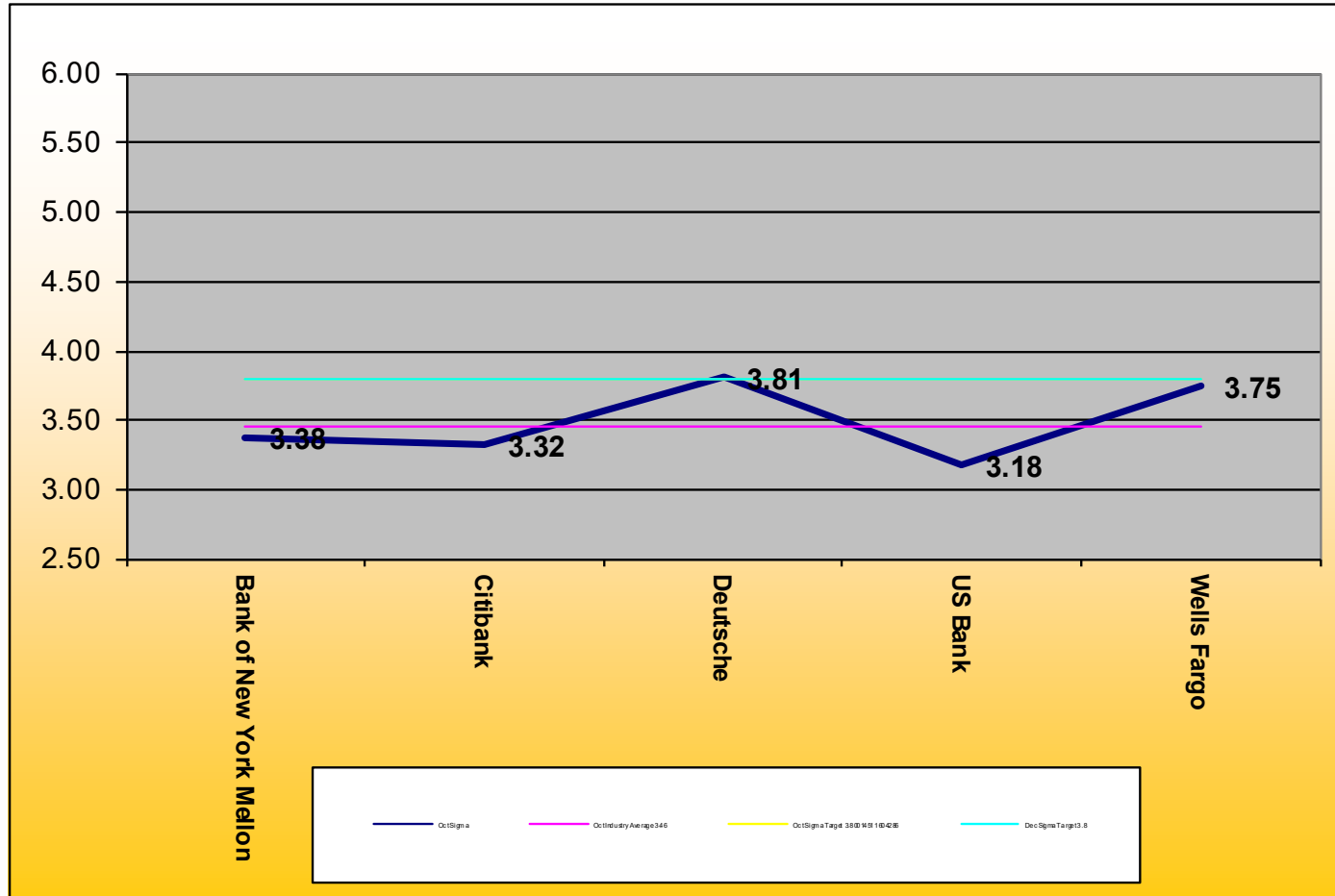


Number of Amended Rates 30 Days +	25	12	1	5	0
As a Percentage of Total Amended Rates From All Agents	58.14%	27.91%	2.33%	11.63%	0.00%

# Monthly Sigma Versus Targets

## Conforming Structured Securities - Payable 15/25

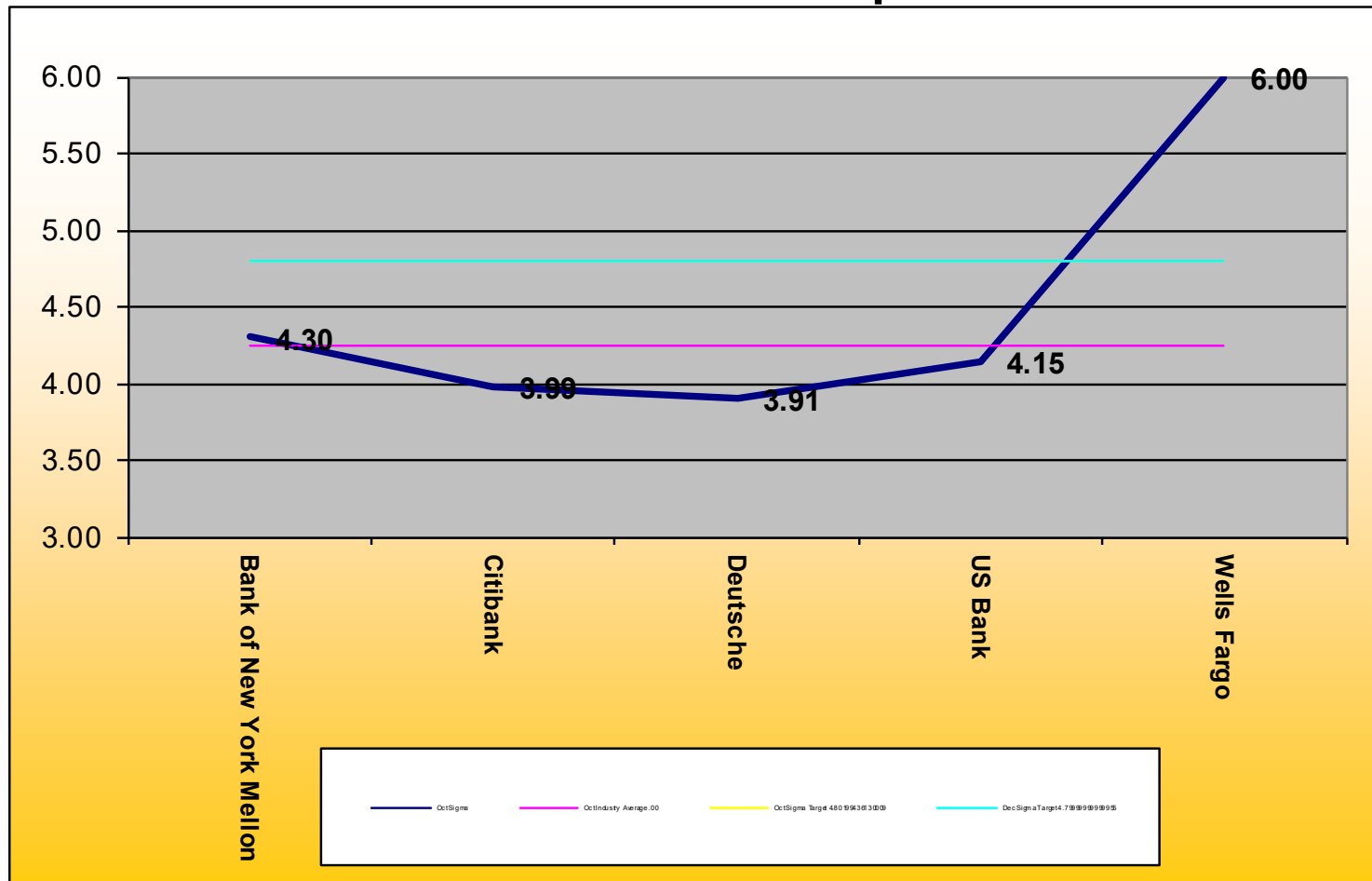
Open rates at COB on P/D-1



# Monthly Sigma Versus Targets

## All Structured Securities – Payable 15/25

### Rates Received after 3:00pm on P/D



# Monthly Sigma Versus Targets

## All Structured Securities – Amended Rates

As a percentage of Total Rates

