



#:	CBRS006.2015
Date:	December 17, 2015
To:	All Cost Basis Reporting Service (CBRS) users
From:	Product Management
Subject:	CBRS Phase 6 Announcement

DTCC plans to enhance the Cost Basis Reporting Service (CBRS), to further support the transfer of cost basis data.

The following fields will be added to CBRS:

1. Settlement Date
2. Accrued Unrealized Market Discount

The **Settlement Date** field on the Tax Lot Input Record will be a conditional requirement to be populated if the asset category is a covered fixed income.

FIELD NAME	LENGTH	START	END	TYPE	OPT/REQ/COND	COMMENTS
Settlement Date	8	862	869	A/N	COND	<p>Settlement date of the original Tax Lot being transferred.</p> <p>This field is required for covered fixed income. Fixed income asset categories include: CDCP = CD or Commercial Paper CORP = Corp Bond, FDEB = Foreign Debt, GOVT = US Govt. and Govt. Agency, MBS = Mortgage backed MUNI = Municipal Bonds, or ZERO = Zero Coupon Bonds</p> <p>If this field is populated for any other Asset Category, CBRS will pass the record.</p> <p>Format: CCYYMMDD</p> <p>CBRS will reject the record if the submitted date is not a valid calendar date. May be spaces or valid calendar date. Zeroes are not a valid value.</p>

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The **Accrued Unrealized Market Discount** field on the CBRS Tax Lot Input Record will be an optional field.

FIELD NAME	LENGTH	START	END	TYPE	OPT/REQ/COND	COMMENTS
Accrued Unrealized Market Discount	17	870	886	A/N	OPT	The amount of market discount on the fixed income security that has been accrued but not realized. Position of decimal denoted by a ',' (comma). Up to two decimal places will be supported before truncation occurs. In the case of blank value, CBRS will populate this field with zeroes and pass the record.

In addition to the CBRS Tax Lot Input Record being changed; the CBRS web screens and CBRS Transaction Output are impacted.

File Name		Test #	Production#
Tax Lot Input Record	DATATRAK SYSID	46708	36708
CBRS Transaction Output	AutoRoute Product ID	02980264	02400264

The updated record layouts and CBRS User Guide have been posted to the website and DTCC Learning Center.

Additional Information

More details about the modification are described in the CBRS User Guide. Log on to the DTCC Learning Center by following the link below to learn more about the service.

<https://dtcclearning.com/learning/clearance/topics/cbrs.html>

Time Line

Production Implementation is scheduled for the second quarter of 2016. An additional notice will be issued in the first quarter of 2016 containing additional testing information.

If you have questions about CBRS, please contact Connectivity Activation & Production Support (CAPS) at 1-888-382-2721, option 5, followed by option 1.

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