



<b>#:</b>	CBRS001.23
<b>Date:</b>	March 22, 2023
<b>To:</b>	All Cost Basis Reporting Service (CBRS) users
<b>From:</b>	Product Management
<b>Subject:</b>	Cost Basis Reporting Service Last Factor & Last Factor Date Updates

DTCC along with the industry has decided to repurpose existing fields within CBRS to accommodate firms to pass additional Mortgage-Backed Security information. DTCC will repurpose the following fields to allow passage of Last Factor & Last Factor Date when the asset class of **Mortgage-Backed Security (MBS)** is selected as asset type. **Exchange Rate** on the CBRS Tax Lot will now allow input for **Last Factor** when MBS asset type is selected. **Option Expiration Date** on the CBRS Asset Record & Tax Lot Record will now allow for **Last Factor Date** input when MBS asset type is selected. These fields currently aren't applicable if asset type MBS is selected but will now be **OPT (Optional)** after production date.

Original Field	Repurposed Field
Exchange Rate	Last Factor
Option Expiration Date	Last Factor Date

### Timeline

Client testing for the changes specified in this notice will be available **March 30, 2023**, with the planned production implementation **April 27, 2023**.

If you have questions about CBRS, please contact Connectivity Activation & Production Support (CAPS) at 1-888-382-2721, option 5, followed by option 3, then option 4.

Korosh Major  
Product Manager, CBRS

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