

<b>A#:</b>	8360
<b>P&amp;S:</b>	7935
<b>Date:</b>	March 31, 2017
<b>To:</b>	NSCC Clearance Members
<b>From:</b>	Clearing Services Product Management
<b>Attention:</b>	P&S, Operations, Settlements, Technology
<b>Subject:</b>	Consolidated Trade Summary (CTS) Rewrite June 23, 2017 Implementation

As previously announced, National Securities Clearing Corporation (NSCC) will transition the Consolidated Trade Summary (CTS) legacy files to the new CTS format in a hard cutover effective June 23, 2017. After the cut over, all CTS output will be in the new format. The last day that legacy output will be produced and sent to clients will be June 22, 2017. This notice outlines processing details during the implementation period.

#### Implementation Plan

CTS processing rules have changed as a result of the CTS rewrite. Given the hard cutover requirement it is important that all firms are aware of processing during the implementation period. NSCC has established the following plans after consulting with many industry participants. The plan will allow firms to better manage legacy and rewrite deployments, enabling them to avoid keeping legacy applications running on Friday June 23 or pre-implement changes on Thursday June 22.

- Thursday June 22:
  - Foreign security MRO #02022231 will have final issuance, for settlement dates June 26 and June 27.
  - CTS cycles (3, 1 and 2) last issuance of legacy CTS files.
- Friday June 23 –
  - CTS cycles will be reported according to rewrite implementation.
  - CTS rewrite cycle 1 will include any transactions that were pending legacy CTS reporting. Details will be provided for this small subset of transactions.
  - Data will begin to be added to the CTS dashboard. Note that CTS details prior to June 23 will not be added to the CTS dashboard.
- No transactions will be unreported or reported twice.

As a reminder, the legacy AutoRoute (A/R) files that will be discontinued in June include:

- CTS Main- A/R # 02042354 (MRO) and # 02040353 (Print Image)
- CTS Supplemental- A/R # 02040954 (MRO) and # 02040953 (Print Image)
- Foreign Securities Trades- A/R # 02022231 (MRO) and # 02020232 (Print Image)

#### Clearing Dashboard

DTCC offers enhanced access to all important notices via a Web-based subscription service. The notification system leverages RSS Newsfeeds, providing significant benefits including real-time updates and customizable delivery. To learn more and to set up your own DTCC RSS alerts, visit [http://www.dtcc.com/subscription\\_form.php](http://www.dtcc.com/subscription_form.php).

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While there is not a direct replacement for Print Image users, NSCC is enabling a new web inquiry view in the DTCC Portal. Through this new Clearing Dashboard, customers will have access to CTS information ranging from netting disposition totals to transaction-level details.

Users must have access to the “CLD User” and “CTS Inquiry” in order to view the CTS dashboard. Below is a description of these roles that can be assigned by the SAC or Access Coordinator. These entitlements are available for testing and production access to the CTS Dashboard.

Entitlement	Role	Description
CLD	CLD User	Allows user to access Clearing Dashboard from portal
CTS	CTS Inquiry	Allows user to access CTS inquiry functions

See important notice A#83344 dated February 7, 2017 for more detail regarding CTS dashboard.

#### Subscribing to CTS files

All NSCC Members using the CTS files must subscribe to the applicable new AutoRoute files listed below, in either the machine readable output (MRO) or comma separated values (CSV) formats.

The AutoRoute (A/R) files for the new CTS output are as follows:

<b>New Consolidated Trade Summary Files (All cycles &amp; foreign securities included)</b>			
	<b>PSE U Test AutoRoute #</b>	<b>CTS T3 Pre-Deploy Production Parallel AutoRoute #</b>	<b>Production AutoRoute #</b>
MRO	02982339	02982421	02042339
CSV	02982340	02982422	02042340

To request the AutoRoute CTS file, complete the [Subscriptions to NSCC Inputs and Outputs form](#) and email it to [T2testing@dtcc.com](mailto:T2testing@dtcc.com).

#### Additional information

For more information, you can visit [dtcclearing.com](http://dtcclearing.com) and reference the CTS section. On this webpage you will find CTS Important Notices, technical documentation and a CTS testing guide with multiple test scenarios.

Additionally, there are CTS conference calls to provide an open forum for all Members to ask questions or clarify processing rules. The schedule for the CTS conference calls is posted to the [dtcclearing.com](http://dtcclearing.com). If your name needs to be added/ deleted or edited for the CTS conference calls, contact list please send an email to: [ProgMgmtGroup@dtcc.com](mailto:ProgMgmtGroup@dtcc.com)

Additional questions can be directed to your Relationship Manager.