



P&S #:	8025
A#:	8450
DATE:	SEPTEMBER 1, 2017
TO:	ALL PARTICIPANTS
ATTENTION:	MANAGING PARTNER/OFFICER, P&S MANAGER, CASHIER MANAGER, DATA PROCESSING MANAGER, FUND/SERV PARTICIPANTS
FROM:	CASHIERING
SUBJECT:	YEAR 2017 OBLIGATION WAREHOUSE RECAPS SCHEDULE

The 2017 schedule for the National Securities Clearing Corporation (NSCC)'s Obligation Warehouse (OW) process known as the Reconfirmation and Pricing Service (RECAPS) was announced in the Important Notice A# 8245, dated August 18, 2016. The remaining 2017 dates for OW RECAPS are set forth in the table below.

Please note that the next NSCC RECAPS processing is scheduled for September 15 and 28, 2017 starting at 6:00 PM ET with completion at the close of business on those dates.

All eligible matched obligations (in an OPEN status) that have failed settlement for two (2) days or more will be processed through the RECAPS cycle. During the RECAPS cycle, the closed obligations as well as the obligations opened after re-pricing, netting and allotting will be communicated via MQ messages to Members in real-time. Upon the completion of the end of day (EOD) processing, the OW EOD Position file will be created and distributed to subscribers. The OW EOD Position file will contain the RECAPS data.

YEAR 2017 MONTHLY RECAPS CYCLE CALENDAR

RECAPS Date	Settlement Date of RECAPS
Friday January 13, 2017	Tuesday January 17, 2017
Monday January 30, 2017	Tuesday January 31, 2017
Friday February 10, 2017	Monday February 13, 2017
Monday February 27, 2017	Tuesday February 28, 2017
Friday March 10, 2017	Monday March 13, 2017
Thursday March 30, 2017	Friday March 31, 2017
Thursday April 27, 2017	Friday April 28, 2017
Friday May 12, 2017	Monday May 15, 2017
Tuesday May 30, 2017	Wednesday May 31, 2017
Friday June 16, 2017	Monday June 19, 2017
Thursday June 29, 2017	Friday June 30, 2017

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Friday July 14, 2017	Monday July 17, 2017
Friday July 28, 2017	Monday July 31, 2017
Friday August 11, 2017	Monday August 14, 2017
Wednesday August 30, 2017	Thursday August 31, 2017
Friday September 15, 2017	Monday September 18, 2017
Thursday September 28, 2017	Friday September 29, 2017
Friday October 13, 2017	Monday October 16, 2017
Monday October 30, 2017	Tuesday October 31, 2017
Friday November 17, 2017	Monday November 20, 2017
Wednesday November 29, 2017	Thursday November 30, 2017
Friday December 15, 2017	Monday December 18, 2017
Thursday December 28, 2017	Friday December 29, 2017

Questions regarding the information in this Important Notice or Obligation Warehouse can be directed to Cashiering Operations at 888-382-2721 options 2 & 2.

George Novitsky,
Manager Cashiering

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