



<b>P&amp;S #:</b>	<b>8196</b>
<b>A#:</b>	<b>A8621</b>
<b>DATE:</b>	<b>OCTOBER 1, 2018</b>
<b>TO:</b>	<b>ALL PARTICIPANTS</b>
<b>ATTENTION:</b>	<b>MANAGING PARTNER/OFFICER, P&amp;S MANAGER, CASHIER MANAGER, DATA PROCESSING MANAGER, FUND/SERV PARTICIPANTS</b>
<b>FROM:</b>	<b>CASHIERING</b>
<b>SUBJECT:</b>	<b>YEAR 2018 OBLIGATION WAREHOUSE RECAPS SCHEDULE</b>

The 2018 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# 8461, dated October 2, 2017. The remaining 2018 dates for OW RECAPS are set forth in the table below.

**Please note that the next NSCC RECAPS processing is scheduled for October 12 and 30, 2018 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 2018 MONTHLY RECAPS CYCLE CALENDAR**

<b>RECAPS Date</b>	<b>Settlement Date of RECAPS</b>
Friday January 12, 2018	Tuesday January 16, 2018
Tuesday January 30, 2018	Wednesday January 31, 2018
Friday February 9, 2018	Monday February 12, 2018
Tuesday February 27, 2018	Wednesday February 28, 2018
Friday March 9, 2018	Monday March 12, 2018
Wednesday March 28, 2018	Thursday March 29, 2018
Friday April 13, 2018	Monday April 16, 2018
Friday April 27, 2018	Monday April 30, 2018
Friday May 11, 2018	Monday May 14, 2018
Wednesday May 30, 2018	Thursday May 31, 2018

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Friday June 15, 2018	Monday June 18, 2018
Thursday June 28, 2018	Friday June 29, 2018
Friday July 13, 2018	Monday July 16, 2018
Monday July 30, 2018	Tuesday July 31, 2018
Friday August 10, 2018	Monday August 13, 2018
Thursday August 30, 2018	Friday August 31, 2018
Friday September 14, 2018	Monday September 17, 2018
Thursday September 27, 2018	Friday September 28, 2018
Friday October 12, 2018	Monday October 15, 2018
Tuesday October 30, 2018	Wednesday October 31, 2018
Wednesday November 29, 2017	Thursday November 30, 2017
Friday November 16, 2018	Monday November 19, 2018
Thursday November 29, 2018	Friday November 30, 2018
Friday December 14, 2018	Monday December 17, 2018
Friday December 28, 2018	Monday December 31, 2018

Questions regarding the information in this Important Notice or Obligation Warehouse can be directed to Cashiering Operations at 888-382-2721 options 2 & 3.

George Novitsky,  
Manager Cashiering

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