



P&S #:	8341
A#:	8767
DATE:	NOVEMBER 1, 2019
TO:	ALL PARTICIPANTS
ATTENTION:	MANAGING PARTNER/OFFICER, P&S MANAGER, CASHIER MANAGER, DATA PROCESSING MANAGER, FUND/SERV PARTICIPANTS
FROM:	CASHIERING
SUBJECT:	YEAR 2019 OBLIGATION WAREHOUSE RECAPS SCHEDULE

The 2019 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# 8625, dated October 10, 2018. The remaining 2019 dates for OW RECAPS are set forth in the table below.

Please note that the next NSCC RECAPS processing is scheduled for November 15 and 26, 2019 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 2019 MONTHLY RECAPS CYCLE CALENDAR

RECAPS Date	Settlement Date of RECAPS
Friday January 11, 2019	Monday January 14, 2019
Wednesday January 30, 2019	Wednesday January 31, 2019
Friday February 8, 2019	Monday February 11, 2019
Wednesday February 27, 2019	Thursday February 28, 2019
Friday March 15, 2019	Monday March 18, 2019
Thursday March 28, 2019	Friday March 29, 20189
Friday April 12, 2019	Monday April 15, 2019
Monday April 29, 2019	Tuesday April 30, 2019
Friday May 17, 2019	Monday May 20, 2019
Thursday May 30, 2019	Friday May 31, 2019

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Friday June 14, 2019	Monday June 17, 2019
Thursday June 27, 2019	Friday June 28, 2019
Friday July 12, 2019	Monday July 15, 2019
Tuesday July 30, 2019	Wednesday July 31, 2019
Friday August 16, 2019	Monday August 19, 2019
Thursday August 29, 2019	Friday August 30, 2019
Friday September 13, 2019	Monday September 16, 2019
Friday September 27, 2019	Monday September 30, 2019
Friday October 18, 2019	Monday October 21, 2019
Wednesday October 30, 2019	Thursday October 31, 2019
Friday November 15, 2019	Monday November 18, 2019
Tuesday November 26, 2019	Wednesday November 27, 2019
Friday December 13, 2019	Monday December 16, 2019
Monday December 30, 2019	Tuesday December 31, 2019

Questions regarding the information in this Important Notice or Obligation Warehouse can be directed to Cashiering Operations at 888-382-2721 options 5 & 4.

George Novitsky,
Manager Cashiering

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