

OMGEO TRADE SUITE				
Please note DTCC will be closed on Monday, September 4, 2017 in observance of Labor Day				
Trade Type	PRE- CONVERSION RULE (T+3)	POST-CONVERSION RULE (T+2)		
	Friday, September 1, 2017*	Tuesday, September 5, 2017**	Wednesday, September 6, 2017	Thursday, September 7, 2017
Trade Affirmation cutoff for Non-ID Net Institutional Trades	<p>Trades must be affirmed by 12:00 ET on Settlement Date (SD)-1, which is T+2</p> <p>Non-ID Net institutional trades with a settlement date of Friday, September 1, 2017 must be affirmed by 12:00 ET on Thursday, August 31, 2017 (SD-1)</p>	<p>Trades must be affirmed by 11:30 ET on Settlement Date (SD)-1, which is now T+1</p> <p>Non-ID Net institutional trades with a settlement date of Tuesday, September 5, 2017 must be affirmed by 12:00 ET on Friday, September 1, 2017 (SD-1)</p> <p>The T+2 trade affirmation cutoff will apply to trades with a settlement date of September 6, 2017 or after</p>	<p>Trades must be affirmed by 11:30 ET on Settlement Date (SD)-1</p> <p>Non-ID Net institutional trades with a settlement date of Wednesday, September 6, 2017 must be affirmed by 11:30 ET on Tuesday, September 5, 2017 (SD-1)</p>	<p>Same as Wednesday, September 6, 2017</p> <p>Non-ID Net trades with a settlement date of Thursday, September 7, 2017 must be affirmed by 11:30 ET on Wednesday, September 6, 2017 (SD-1)</p>
Trade Affirmation cutoff for ID Net Institutional Trades	<p>ID Net trades must be affirmed by 21:00 ET on SD-2 (T+1)</p> <p>ID-Net trades with a settlement date of Friday, September 1, 2017 must be affirmed by 21:00 ET on Wednesday, August 30, 2017 (SD-2 or T+1)</p>	<p>Similar to other institutional trades, ID-Net trades must be affirmed by 11:30 ET on SD-1 (T+1)</p> <p>ID Net trades with a settlement date of Tuesday, September 5, 2017 must be affirmed by 21:00 ET on Thursday, August 31, 2017 (SD-2 or T+1)</p> <p>The T+2 trade affirmation cutoff will apply to ID trades with a settlement date of September 6, 2017 or after</p>	<p>ID Net Trades must be affirmed by 11:30 ET on SD-1 (T+1)</p> <p>Given the Trade affirmation cutoff for ID Net trades with a settlement date of September 6, 2017 will straddle the T+3 and T+2 settlement cycles (trade affirmation cutoff of 21:00 ET on Friday, September 1, 2017 per T+3 rules, and 11:30 ET on Tuesday, September 5, 2017 per T+2 rules). DTCC will apply the T+2 trade</p>	<p>Same as Wednesday, September 6, 2017</p> <p>ID Net trades with a settlement date of Thursday, September 7, 2017 must be affirmed by 11:30 ET on Wednesday, September 6, 2017 (SD-1 or T+1)</p>
Prime Broker Trade Disaffirmation	<p><b>Prime Brokers can disaffirm trades until 10:00 ET on SD-1 or T+2</b></p> <p>Prime Broker trades with a settlement date of Friday, September 1, 2017 can be disaffirmed by 10:00 ET on Thursday, August 30, 2017 (SD-1 or T+2)</p>	<p><b>Prime Brokers can disaffirm trades until 17:00 ET on SD-1 or T+1</b></p> <p>Prime Broker trades with a settlement date of Tuesday, September 5, 2017 can be disaffirmed by 10:00 ET on Friday, September 1, 2017 (SD-1 or T+1)</p> <p>The T+2 disaffirmation cutoff will apply to Prime Broker institutional trades with a settlement date of September 6, 2017 or after</p>	<p><b>Prime Brokers can disaffirm trades until 17:00 ET on SD-1 or T+1</b></p> <p>Prime Broker trades with a settlement date of Wednesday, September 6, 2017 can be disaffirmed by 17:00 ET on Tuesday, September 5, 2017 (SD-1 or T+1)</p>	<p>Same as Wednesday, September 6, 2017</p> <p>Prime Broker trades with a settlement date of Thursday, September 7, 2017 can be disaffirmed by 17:00 ET on Wednesday, September 6, 2017</p>
	* Friday Sep 1, 2017 is the last business day under T+3	** Tuesday Sep 5, 2017 is the first business day under T+2		