



A#:	8920
P&S:	8493
Date:	October 29, 2020
To:	All Participants
From:	Equity Risk
Attention:	Director of Operations, CFM Contacts
Subject:	NOTICE OF BANK HOLIDAY CHARGE COLLECTION – VETERANS DAY

Wednesday, November 11, 2020 is a bank holiday (Veterans Day) where U.S banks are closed and the U.S equity markets remain open. NSCC will be presented with increased exposure due to one additional day of trading positions held in Members' portfolios. To address this increased exposure, NSCC will collect an additional 20% of each Member's start of day Volatility charge on Tuesday, November 10th ahead of Veterans Day, Wednesday, November 11, 2020.

This additional requirement will be added to each Members requirement after the morning clearing fund collection. Any deficit resulting from the additional clearing fund requirement must be satisfied within 90 minutes of notice.

Any questions related to this notice should be directed to Equity Risk at (212) 855-5770.

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