



A#:	8901
P&S:	8474
Date:	September 28, 2020
To:	All Participants
From:	Equity Risk
Attention:	Director of Operations, CFM Contacts
Subject:	NOTICE OF BANK HOLIDAY CHARGE COLLECTION – COLUMBUS DAY

Monday, October 12, 2020 is a bank holiday (Columbus 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 Friday, October 9th ahead of Columbus Day, Monday, October 12, 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 one hour of notice.

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

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