

Date: October 14, 2024

NOTICE

Subject: Review of Stress Testing Framework for Equity Derivatives segment for determining the corpus of Core Settlement Guarantee Fund (Core SGF)

Trading Members of the Exchange are hereby informed that Securities Exchange Board of India (SEBI) has issued a Circular No. [SEBI/HO/MRD/MRD-PoD-2/P/CIR/2024/131](#) dated October 01, 2024 regarding Review of Stress Testing Framework for Equity Derivatives segment for determining the corpus of Core Settlement Guarantee Fund (Core SGF). A copy of the said SEBI circular is attached herewith for reference.

Trading members are requested to take note of the above circular.

For The Calcutta Stock Exchange Ltd.

Dhiraj Chakraborty
CGM & Compliance Officer

Encl: SEBI/HO/MRD/MRD-PoD-2/P/CIR/2024/131 dated October 01, 2024