

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Ltd.)

Department: FUTURES AND OPTIONS SEGMENT

Download Ref No: NCL/CMPT/64312

Date: October 01, 2024

Circular Ref. No: 118/2024

All Members,

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

We draw your attention to SEBI circular ref. 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). The copy of the circular issued by SEBI is enclosed as Annexure.

Members are requested to take note of the above.

**For and on behalf of
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