June 04, 2022

To ALL MEMBERS

Sir / Madam,

SHORT SELLING OF GOVT OF INDIA SECURITIES
ELIGIBLE LIQUID SECURITIES FOR THE MONTH OF JUNE 2022 (05-06-2022 to 04-07-2022)

As per extant RBI guidelines (FMRD.DIRD.5/14.03.007/2018-19) dated 25.07.2018, Banks / PDs can short sell eligible GOI securities up to the regulatory limit. Current regulatory limit is 2% of the outstanding stock or Rs.500 Cr whichever is higher for liquid securities and 1% of the outstanding stock or Rs.250 Cr whichever is higher for illiquid securities.

The liquid securities are selected based on the following criteria:
1. Total traded volume in the entire previous month: Rs. 5000 Crore and above.
2. Total number of trades in the entire previous month: 1000 and above.

Based on stock outstanding as of 30TH May 2022, security wise short selling limits arrived are mentioned in Annexure.

Short selling can be done on NDS-OM platform and in OTC market. Members are advised to ensure compliance of all other regulatory guidelines and internal guidelines applicable in this regard.

Yours sincerely,

Sd/-
P. Das Gupta
Dy. Chief Executive Officer
FIMMDA
### Annexure

Security wise short selling limits (Based O/S) on 30-May-2022

<table>
<thead>
<tr>
<th>ISIN</th>
<th>Nomenclature</th>
<th>Outstanding Stock (Cr)</th>
<th>Limit</th>
<th>ISIN</th>
<th>Nomenclature</th>
<th>Outstanding Stock (Cr)</th>
<th>Limit</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Liquid Securities</td>
<td></td>
<td></td>
<td></td>
<td>Illiquid Securities</td>
<td></td>
<td></td>
</tr>
<tr>
<td>IN00202010012</td>
<td>5.63% GS 2026</td>
<td>1,49,503.14</td>
<td>2990</td>
<td>IN00202010014</td>
<td>1243.2</td>
<td></td>
<td></td>
</tr>
<tr>
<td>IN00202010186</td>
<td>5.74% GS 2026</td>
<td>72,000.00</td>
<td>1440</td>
<td>IN00202010152</td>
<td>11,000.00</td>
<td></td>
<td></td>
</tr>
<tr>
<td>IN00202010095</td>
<td>6.10% GS 2031</td>
<td>1,48,000.00</td>
<td>2960</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>