



Nurturing Markets,
Widening Horizons

Regd. Office: The International, 2nd Floor
16 Maharishi Karve Rd, Churchgate,
Mumbai 400 020
Tel : (91-22) 22017089/91/94
Fax : (91-22) 22017095
E-mail: fimmda@fimmda.org

FIMCIR/2011-12/41

February 3rd, 2012

To ALL MEMBERS

Dear Sir/Madam,

LIQUID SECURITIES FOR SHORT SELLING FOR THE MONTH OF FEBRUARY 2012

Please refer to RBI Circular IDMD.No/11.01.01(B)/2006-07 dated January 31, 2007 regarding Secondary Market Transactions in Government Securities – Short Selling. In this context the liquid securities for compliance with the limits is to be provided by FIMMDA from time to time.

In the Valuation Committee meeting held on February 1st, 2011 the liquid securities identified for the month of February 2012 with effect from February 05, 2012 to March 04, 2012 are as follows:

- a. 7.83 % GOI 2018
- b. 8.79 % GOI 2021
- c. 9.15 % GOI 2024
- d. 8.97 % GOI 2030

The above securities have been selected based on the following criteria:

1. Total Volume in the entire month – Rs. 5000 Crores and above.
2. Total number of trades in the entire month – 1000 and above.

The identified securities are subject to review by the Valuation Committee on a monthly basis as on the 1st working day of every month and are based on the norm that they should be liquid on the date of trade.

Yours truly,

C.E.S Azariah
Chief Executive Officer