



Regd. Office: 2ndFloor, United India Building
Next to RBI Amar Building –Monetary Museum
Sir P. M. Road, Fort, Mumbai –400001
Ph No: 022-22690322-23
022-2082 0381-85

FIMCIR/2023-24/30

December 04, 2023

To ALL MEMBERS

Sir / Madam,

SHORT SELLING OF GOVT OF INDIA SECURITIES

Eligible liquid securities for the month of December 2023 (05-12-2023 to 04-01-2024)

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 other securities eligible for short sale transactions.

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 29th November 2023, as available from RBI's site as at 18:00 hours on 4th December 2023, 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/-
Prabuddha Das Gupta
Dy. Chief Executive Officer
FIMMDA

Annexure
Security wise short selling limits (Based O/S) on 29th November 2023

ISIN	Nomenclature	Outstanding Stock (Cr)	Limit	ISIN	Nomenclature	Outstanding Stock (Cr)	Limit
Liquid Securities							
IN0020230010	7.06% GS 2028	1,11,000.00	2220.00	IN0020230085	7.18% GS 2033	1,08,000.00	2160.00
IN0020230101	7.37% GS 2028	21,000.00	500.00	IN0020230077	7.18% GS 2037	1,12,000.00	2240.00
IN0020220151	7.26% GS 2033	1,50,000.00	3000.00	IN0020230051	7.30% GS 2053	1,18,000.00	2360.00
Other Securities							
IN0020150010	7.68% GS 2023	78,834.22	788.34	IN0020210095	6.10% GS 2031	1,48,085.84	1480.86
IN0020180488	7.32% GS 2024	59,532.89	595.33	IN0020170042	6.68% GS 2031	1,13,082.98	1130.83
IN0020090034	7.35% GS 2024	51,838.33	518.38	IN0020210244	6.54% GS 2032	1,56,000.00	1560.00
IN0020220052	6.69% GS 2024	56,000.00	560.00	IN0020060086	8.28% GS 2032	1,23,793.40	1237.93
IN0020140045	8.40% GS 2024	66,314.70	663.15	IN0020070044	8.32% GS 2032	99,651.28	996.51
IN0020190396	6.18% GS 2024	79,480.28	794.80	IN0020220060	7.26% GS 2032	1,48,000.00	1480.00
IN0020110048	9.15% GS 2024	78,012.54	780.13	IN0020020106	7.95% GS 2032	1,42,914.48	1429.14
IN0020220128	6.89% GS 2025	12,000.00	250.00	IN0020070077	8.33% GS 2032	1,522.48	250.00
IN0020150036	7.72% GS 2025	76,834.71	768.35	IN0020220144	7.29% GOI SGrB 2033	8,000.00	250.00
IN0020200112	5.22% GS 2025	1,18,000.00	1180.00	IN0020190065	7.57% GS 2033	1,33,636.01	1336.36
IN0020120047	8.20% GS 2025	81,775.00	817.75	IN0020140052	8.24% GS 2033	1,01,474.60	1014.75
IN0020030071	5.97% GS 2025	16,687.95	250.00	IN0020160100	6.57% GS 2033	95,960.48	959.60
IN0020200278	5.15% GS 2025	1,16,465.24	1164.65	IN0020040039	7.50% GS 2034	1,03,680.14	1036.80
IN0020150093	7.59% GS 2026	1,16,892.33	1168.92	IN0020200096	6.19% GS 2034	1,28,749.15	1287.49
IN0020190016	7.27% GS 2026	60,248.95	602.49	IN0020150051	7.73% GS 2034	1,05,362.65	1053.63
IN0020210012	5.63% GS 2026	1,49,503.14	1495.03	IN0020200245	6.22% GS 2035	1,13,756.22	1137.56
IN0020230028	6.99% GS 2026	56,000.00	560.00	IN0020210020	6.64% GS 2035	1,46,431.31	1464.31
IN0020120039	8.33% GS 2026	85,920.00	859.20	IN0020050012	7.40% GS 2035	1,15,650.95	1156.51
IN0020160035	6.97% GS 2026	89,743.39	897.43	IN0020210152	6.67% GS 2035	1,53,549.70	1535.50
IN0020010081	10.18% GS 2026	15,000.00	250.00	IN0020220029	7.54% GS 2036	1,49,000.00	1490.00
IN0020230119	7.33% GS 2026	16,000.00	250.00	IN0020060045	8.33% GS 2036	86,000.00	860.00
IN0020210186	5.74% GS 2026	73,300.00	733.00	IN0020220102	7.41% GS 2036	1,50,000.00	1500.00
IN0020140060	8.15% GS 2026	81,963.85	819.64	IN0020080050	6.83% GS 2039	13,000.00	250.00
IN0020060078	8.24% GS 2027	1,09,421.34	1094.21	IN0020190024	7.62% GS 2039	38,150.90	381.51
IN0020170026	6.79% GS 2027	1,21,000.00	1210.00	IN0020100031	8.30% GS 2040	93,015.68	930.16
IN0020220037	7.38% GS 2027	1,42,000.00	1420.00	IN0020110063	8.83% GS 2041	91,771.39	917.71
IN0020070036	8.26% GS 2027	97,726.61	977.27	IN0020120062	8.30% GS 2042	1,05,699.94	1057.00
IN0020070069	8.28% GS 2027	91,866.43	918.66	IN0020190040	7.69% GS 2043	38,364.13	383.64
IN0020020247	6.01% GS 2028	15,000.00	250.00	IN0020130079	9.23% GS 2043	79,472.28	794.72
IN0020170174	7.17% GS 2028	1,15,583.73	1155.84	IN0020140078	8.17% GS 2044	97,000.00	970.00
IN0020220136	7.10% GOI SGrB 2028	8,000.00	250.00	IN0020150044	8.13% GS 2045	98,000.00	980.00
IN0020140011	8.60% GS 2028	1,06,230.30	1062.30	IN0020160068	7.06% GS 2046	1,01,592.30	1015.92
IN0020030022	6.13% GS 2028	11,000.00	250.00	IN0020190032	7.72% GS 2049	84,540.31	845.40

IN0020230143	7.25% GOI SGrB 2028	5,000.00	250.00	IN0020200054	7.16% GS 2050	99,798.36	997.98
IN0020150069	7.59% GS 2029	1,32,853.75	1328.54	IN0020200252	6.67% GS 2050	1,49,162.33	1491.62
IN0020180454	7.26% GS 2029	1,30,708.88	1307.09	IN0020160092	6.62% GS 2051	55,000.00	550.00
IN0020220011	7.10% GS 2029	1,58,598.21	1585.98	IN0020210194	6.99% GS 2051	1,46,835.36	1468.35
IN0020190362	6.45% GS 2029	1,14,840.16	1148.40	IN0020220086	7.36% GS 2052	1,61,000.00	1610.00
IN0020160118	6.79% GS 2029	1,19,829.66	1198.30	IN0020150077	7.72% GS 2055	1,00,969.24	1009.69
IN0020150028	7.88% GS 2030	1,28,713.54	1287.14	IN0020190057	7.63% GS 2059	83,461.95	834.62
IN0020230036	7.17% GS 2030	1,03,000.00	1030.00	IN0020200039	7.19% GS 2060	98,381.04	983.81
IN0020160019	7.61% GS 2030	1,00,989.44	1009.89	IN0020200187	6.80% GS 2060	1,03,026.12	1030.26
IN0020200070	5.79% GS 2030	1,11,618.59	1116.19	IN0020200401	6.76% GS 2061	1,48,753.88	1487.54
IN0020200153	5.77% GS 2030	1,23,000.00	1230.00	IN0020210202	6.95% GS 2061	1,49,559.87	1495.60
IN0020130053	9.20% GS 2030	62,806.53	628.07	IN0020220094	7.40% GS 2062	1,56,549.03	1565.49
IN0020230135	7.32% GS 2030	12,000.00	250.00	IN0020230044	7.25% GS 2063	1,56,000.00	1560.00
IN0020200294	5.85% GS 2030	1,20,831.69	1208.32	IN0020230127	7.46% GS 2073	10,000.00	250.00
IN0020110055	8.97% GS 2030	92,746.75	927.47				