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FIMCIR/2023-24/19

September 04, 2023

**To ALL MEMBERS**

Sir / Madam,

**SHORT SELLING OF GOVT OF INDIA SECURITIES**

**Eligible liquid securities for the month of September 2023 (05-09-2023 to 04-10-2023)**

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 28<sup>th</sup> August 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 28<sup>th</sup> August 2023**

ISIN	Nomenclature	Outstanding Stock (Cr)	Limit	ISIN	Nomenclature	Outstanding Stock (Cr)	Limit
<b>Liquid Securities</b>							
IN0020220037	7.38% GS 2027	1,42,000.00	<b>2840.00</b>	IN0020230085	7.18% GS 2033	28,000.00	<b>560.00</b>
IN0020230010	7.06% GS 2028	88,000.00	<b>1760.00</b>	IN0020220102	7.41% GS 2036	1,50,000.00	<b>3000.00</b>
IN0020230036	7.17% GS 2030	70,000.00	<b>1400.00</b>	IN0020230077	7.18% GS 2037	36,000.00	<b>720.00</b>
IN0020220151	7.26% GS 2033	1,50,000.00	<b>3000.00</b>	IN0020230051	7.30% GS 2053	66,000.00	<b>1320.00</b>
<b>Other Securities</b>							
IN0020200211	4.48% GS 2023	53,925.29	<b>539.25</b>	IN0020210095	6.10% GS 2031	1,48,085.84	<b>1480.86</b>
IN0020130061	8.83% GS 2023	56,572.72	<b>565.73</b>	IN0020170042	6.68% GS 2031	1,08,956.93	<b>1089.57</b>
IN0020210210	4.56% GS 2023	32,500.00	<b>325.00</b>	IN0020210244	6.54% GS 2032	1,56,000.00	<b>1560.00</b>
IN0020150010	7.68% GS 2023	78,834.22	<b>788.34</b>	IN0020060086	8.28% GS 2032	1,23,793.40	<b>1237.93</b>
IN0020180488	7.32% GS 2024	59,532.89	<b>595.33</b>	IN0020070044	8.32% GS 2032	96,832.57	<b>968.33</b>
IN0020090034	7.35% GS 2024	51,838.33	<b>518.38</b>	IN0020220060	7.26% GS 2032	1,48,000.00	<b>1480.00</b>
IN0020220052	6.69% GS 2024	56,000.00	<b>560.00</b>	IN0020020106	7.95% GS 2032	1,40,505.55	<b>1405.06</b>
IN0020140045	8.40% GS 2024	66,314.70	<b>663.15</b>	IN0020070077	8.33% GS 2032	1,522.48	<b>250.00</b>
IN0020190396	6.18% GS 2024	79,480.28	<b>794.80</b>	IN0020220144	7.29% GOI SGrB 2033	8,000.00	<b>250.00</b>
IN0020110048	9.15% GS 2024	78,012.54	<b>780.13</b>	IN0020190065	7.57% GS 2033	1,33,292.47	<b>1332.92</b>
IN0020220128	6.89% GS 2025	12,000.00	<b>250.00</b>	IN0020140052	8.24% GS 2033	1,01,474.60	<b>1014.75</b>
IN0020150036	7.72% GS 2025	76,834.71	<b>768.35</b>	IN0020160100	6.57% GS 2033	95,960.48	<b>959.60</b>
IN0020200112	5.22% GS 2025	1,18,000.00	<b>1180.00</b>	IN0020040039	7.50% GS 2034	1,02,679.65	<b>1026.80</b>
IN0020120047	8.20% GS 2025	83,325.00	<b>833.25</b>	IN0020200096	6.19% GS 2034	1,27,701.01	<b>1277.01</b>
IN0020030071	5.97% GS 2025	16,687.95	<b>250.00</b>	IN0020150051	7.73% GS 2034	1,05,362.65	<b>1053.63</b>
IN0020200278	5.15% GS 2025	1,16,465.24	<b>1164.65</b>	IN0020200245	6.22% GS 2035	1,13,756.22	<b>1137.56</b>
IN0020150093	7.59% GS 2026	1,17,892.33	<b>1178.92</b>	IN0020210020	6.64% GS 2035	1,46,431.31	<b>1464.31</b>
IN0020190016	7.27% GS 2026	60,248.95	<b>602.49</b>	IN0020050012	7.40% GS 2035	1,02,736.66	<b>1027.37</b>
IN0020210012	5.63% GS 2026	1,49,503.14	<b>1495.03</b>	IN0020210152	6.67% GS 2035	1,53,549.70	<b>1535.50</b>
IN0020230028	6.99% GS 2026	40,000.00	<b>400.00</b>	IN0020220029	7.54% GS 2036	1,49,000.00	<b>1490.00</b>
IN0020120039	8.33% GS 2026	85,920.00	<b>859.20</b>	IN0020060045	8.33% GS 2036	86,000.00	<b>860.00</b>
IN0020160035	6.97% GS 2026	89,743.39	<b>897.43</b>	IN0020080050	6.83% GS 2039	13,000.00	<b>250.00</b>
IN0020010081	10.18% GS 2026	15,000.00	<b>250.00</b>	IN0020190024	7.62% GS 2039	38,150.90	<b>381.51</b>
IN0020210186	5.74% GS 2026	74,300.00	<b>743.00</b>	IN0020100031	8.30% GS 2040	93,015.68	<b>930.16</b>
IN0020140060	8.15% GS 2026	81,963.85	<b>819.64</b>	IN0020110063	8.83% GS 2041	91,771.39	<b>917.71</b>
IN0020060078	8.24% GS 2027	1,10,555.89	<b>1105.56</b>	IN0020120062	8.30% GS 2042	1,05,699.94	<b>1057.00</b>
IN0020170026	6.79% GS 2027	1,21,000.00	<b>1210.00</b>	IN0020190040	7.69% GS 2043	38,364.13	<b>383.64</b>
IN0020070036	8.26% GS 2027	97,726.61	<b>977.27</b>	IN0020130079	9.23% GS 2043	79,472.28	<b>794.72</b>
IN0020070069	8.28% GS 2027	91,866.43	<b>918.66</b>	IN0020140078	8.17% GS 2044	97,000.00	<b>970.00</b>
IN0020020247	6.01% GS 2028	15,000.00	<b>250.00</b>	IN0020150044	8.13% GS 2045	98,000.00	<b>980.00</b>
IN0020170174	7.17% GS 2028	1,15,583.73	<b>1155.84</b>	IN0020160068	7.06% GS 2046	1,01,592.30	<b>1015.92</b>
IN0020220136	7.10% GOI SGrB	8,000.00	<b>250.00</b>	IN0020190032	7.72% GS 2049	84,000.00	<b>840.00</b>

	2028						
IN0020140011	8.60% GS 2028	1,06,230.30	<b>1062.30</b>	IN0020200054	7.16% GS 2050	99,798.36	<b>997.98</b>
IN0020030022	6.13% GS 2028	11,000.00	<b>250.00</b>	IN0020200252	6.67% GS 2050	1,49,162.33	<b>1491.62</b>
IN0020150069	7.59% GS 2029	1,32,853.75	<b>1328.54</b>	IN0020160092	6.62% GS 2051	55,000.00	<b>550.00</b>
IN0020180454	7.26% GS 2029	1,30,708.88	<b>1307.09</b>	IN0020210194	6.99% GS 2051	1,46,835.36	<b>1468.35</b>
IN0020220011	7.10% GS 2029	1,58,598.21	<b>1585.98</b>	IN0020220086	7.36% GS 2052	1,61,000.00	<b>1610.00</b>
IN0020190362	6.45% GS 2029	1,14,840.16	<b>1148.40</b>	IN0020150077	7.72% GS 2055	1,00,969.24	<b>1009.69</b>
IN0020160118	6.79% GS 2029	1,19,829.66	<b>1198.30</b>	IN0020190057	7.63% GS 2059	83,461.95	<b>834.62</b>
IN0020150028	7.88% GS 2030	1,28,713.54	<b>1287.14</b>	IN0020200039	7.19% GS 2060	98,381.04	<b>983.81</b>
IN0020160019	7.61% GS 2030	1,00,989.44	<b>1009.89</b>	IN0020200187	6.80% GS 2060	1,01,756.40	<b>1017.56</b>
IN0020200070	5.79% GS 2030	1,11,618.59	<b>1116.19</b>	IN0020200401	6.76% GS 2061	1,48,753.88	<b>1487.54</b>
IN0020200153	5.77% GS 2030	1,23,000.00	<b>1230.00</b>	IN0020210202	6.95% GS 2061	1,49,559.87	<b>1495.60</b>
IN0020130053	9.20% GS 2030	61,884.55	<b>618.85</b>	IN0020220094	7.40% GS 2062	1,56,549.03	<b>1565.49</b>
IN0020200294	5.85% GS 2030	1,20,831.69	<b>1208.32</b>	IN0020230044	7.25% GS 2063	72,000.00	<b>720.00</b>
IN0020110055	8.97% GS 2030	92,746.75	<b>927.47</b>				