



Regd. Office: 2ndFloor, United India Building  
Next to RBI Amar Building –Monetary Museum  
Sir P. M. Road, Fort, Mumbai –400001  
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FIMCIR/2022-23/16

Aug 04, 2022

**To ALL MEMBERS**

Sir / Madam,

**SHORT SELLING OF GOVT OF INDIA SECURITIES  
ELIGIBLE LIQUID SECURITIES FOR THE MONTH OF AUGUST 2022 (05-08-2022 to 04-09-2022)**

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 02<sup>ND</sup> Aug 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 02-August-2022**

| ISIN                       | Nomenclature   | Outstanding Stock (Cr) | Limit    | ISIN         | Nomenclature  | Outstanding Stock (Cr) | Limit    |
|----------------------------|----------------|------------------------|----------|--------------|---------------|------------------------|----------|
| <b>Liquid Securities</b>   |                |                        |          |              |               |                        |          |
| IN0020210186               | 5.74% GS 2026  | 81,000.00              | 1620     | IN0020210244 | 6.54% GS 2032 | 1,43,000.00            | 2860     |
| IN0020220037               | 7.38% GS 2027  | 36,000.00              | 720      | IN0020220029 | 7.54% GS 2036 | 61,000.00              | 1220     |
| IN0020220011               | 7.10% GS 2029  | 60,986.67              | 1219.73  |              |               |                        |          |
| <b>Illiquid Securities</b> |                |                        |          |              |               |                        |          |
| IN0020039031               | 5.87% GS 2022  | 8,672.04               | 250.00   | IN0020160019 | 7.61% GS 2030 | 1,00,989.44            | 1,009.89 |
| IN0020070051               | 8.13% GS 2022  | 45,001.77              | 450.02   | IN0020200070 | 5.79% GS 2030 | 1,11,618.59            | 1,116.19 |
| IN0020200260               | 3.96% GS 2022  | 28,410.11              | 284.10   | IN0020200153 | 5.77% GS 2030 | 1,23,000.00            | 1,230.00 |
| IN0020160050               | 6.84% GS 2022  | 56,967.76              | 569.68   | IN0020130053 | 9.20% GS 2030 | 61,884.55              | 618.85   |
| IN0020030014               | 6.30% GS 2023  | 12,710.00              | 250.00   | IN0020200294 | 5.85% GS 2030 | 1,19,270.51            | 1,192.71 |
| IN0020180025               | 7.37% GS 2023  | 29,372.81              | 293.73   | IN0020110055 | 8.97% GS 2030 | 90,000.00              | 900.00   |
| IN0020210046               | 4.26% GS 2023  | 38,887.27              | 388.87   | IN0020210095 | 6.10% GS 2031 | 1,48,000.00            | 1,480.00 |
| IN0020130012               | 7.16% GS 2023  | 69,060.00              | 690.60   | IN0020170042 | 6.68% GS 2031 | 1,08,956.93            | 1,089.57 |
| IN0020030055               | 6.17% GS 2023  | 12,000.00              | 250.00   | IN0020060086 | 8.28% GS 2032 | 90,687.11              | 906.87   |
| IN0020200211               | 4.48% GS 2023  | 53,925.29              | 539.25   | IN0020070044 | 8.32% GS 2032 | 89,434.05              | 894.34   |
| IN0020210210               | 4.56% GS 2023  | 32,500.00              | 325.00   | IN0020020106 | 7.95% GS 2032 | 1,30,996.76            | 1,309.97 |
| IN0020130061               | 8.83% GS 2023  | 59,532.72              | 595.33   | IN0020070077 | 8.33% GS 2032 | 1,522.48               | 250.00   |
| IN0020150010               | 7.68% GS 2023  | 83,404.48              | 834.04   | IN0020190065 | 7.57% GS 2033 | 1,24,519.98            | 1,245.20 |
| IN0020180488               | 7.32% GS 2024  | 60,136.89              | 601.37   | IN0020140052 | 8.24% GS 2033 | 99,525.80              | 995.26   |
| IN0020090034               | 7.35% GS 2024  | 52,448.33              | 524.48   | IN0020160100 | 6.57% GS 2033 | 95,960.48              | 959.60   |
| IN0020220052               | 6.69% GS 2024  | 12,000.00              | 250.00   | IN0020040039 | 7.50% GS 2034 | 99,101.13              | 991.01   |
| IN0020140045               | 8.40% GS 2024  | 79,533.53              | 795.34   | IN0020200096 | 6.19% GS 2034 | 1,27,000.00            | 1,270.00 |
| IN0020190396               | 6.18% GS 2024  | 1,02,090.28            | 1,020.90 | IN0020150051 | 7.73% GS 2034 | 1,01,996.45            | 1,019.96 |
| IN0020110048               | 9.15% GS 2024  | 84,062.54              | 840.63   | IN0020200245 | 6.22% GS 2035 | 1,12,654.56            | 1,126.55 |
| IN0020150036               | 7.72% GS 2025  | 90,031.81              | 900.32   | IN0020210020 | 6.64% GS 2035 | 1,45,353.99            | 1,453.54 |
| IN0020200112               | 5.22% GS 2025  | 1,18,000.00            | 1,180.00 | IN0020050012 | 7.40% GS 2035 | 99,245.00              | 992.45   |
| IN0020120047               | 8.20% GS 2025  | 90,000.00              | 900.00   | IN0020210152 | 6.67% GS 2035 | 1,53,549.70            | 1,535.50 |
| IN0020030071               | 5.97% GS 2025  | 16,687.95              | 250.00   | IN0020060045 | 8.33% GS 2036 | 86,000.00              | 860.00   |
| IN0020200278               | 5.15% GS 2025  | 1,16,465.24            | 1,164.65 | IN0020080050 | 6.83% GS 2039 | 13,000.00              | 250.00   |
| IN0020150093               | 7.59% GS 2026  | 1,19,000.00            | 1,190.00 | IN0020190024 | 7.62% GS 2039 | 38,150.90              | 381.51   |
| IN0020190016               | 7.27% GS 2026  | 60,248.95              | 602.49   | IN0020100031 | 8.30% GS 2040 | 90,000.00              | 900.00   |
| IN0020210012               | 5.63% GS 2026  | 1,49,503.14            | 1,495.03 | IN0020110063 | 8.83% GS 2041 | 90,000.00              | 900.00   |
| IN0020120039               | 8.33% GS 2026  | 87,000.00              | 870.00   | IN0020120062 | 8.30% GS 2042 | 1,04,529.44            | 1,045.29 |
| IN0020160035               | 6.97% GS 2026  | 89,743.39              | 897.43   | IN0020190040 | 7.69% GS 2043 | 37,000.00              | 370.00   |
| IN0020010081               | 10.18% GS 2026 | 15,000.00              | 250.00   | IN0020130079 | 9.23% GS 2043 | 79,472.28              | 794.72   |
| IN0020140060               | 8.15% GS 2026  | 82,963.85              | 829.64   | IN0020140078 | 8.17% GS 2044 | 97,000.00              | 970.00   |
| IN0020060078               | 8.24% GS 2027  | 1,11,388.55            | 1,113.89 | IN0020150044 | 8.13% GS 2045 | 98,000.00              | 980.00   |
| IN0020170026               | 6.79% GS 2027  | 1,21,000.00            | 1,210.00 | IN0020160068 | 7.06% GS 2046 | 1,00,000.00            | 1,000.00 |
| IN0020070036               | 8.26% GS 2027  | 97,726.61              | 977.27   | IN0020190032 | 7.72% GS 2049 | 84,000.00              | 840.00   |
| IN0020070069               | 8.28% GS 2027  | 91,866.43              | 918.66   | IN0020200054 | 7.16% GS 2050 | 99,798.36              | 997.98   |
| IN0020020247               | 6.01% GS 2028  | 15,000.00              | 250.00   | IN0020200252 | 6.67% GS 2050 | 1,49,162.33            | 1,491.62 |
| IN0020170174               | 7.17% GS 2028  | 1,15,583.73            | 1,155.84 | IN0020160092 | 6.62% GS 2051 | 55,000.00              | 550.00   |
| IN0020140011               | 8.60% GS 2028  | 1,06,230.30            | 1,062.30 | IN0020210194 | 6.99% GS 2051 | 1,30,525.00            | 1,305.25 |
| IN0020030022               | 6.13% GS 2028  | 11,000.00              | 250.00   | IN0020150077 | 7.72% GS 2055 | 1,00,000.00            | 1,000.00 |
| IN0020150069               | 7.59% GS 2029  | 1,24,321.03            | 1,243.21 | IN0020190057 | 7.63% GS 2059 | 83,461.95              | 834.62   |
| IN0020180454               | 7.26% GS 2029  | 1,30,708.88            | 1,307.09 | IN0020200039 | 7.19% GS 2060 | 98,381.04              | 983.81   |
| IN0020190362               | 6.45% GS 2029  | 1,14,840.16            | 1,148.40 | IN0020200187 | 6.80% GS 2060 | 1,01,176.43            | 1,011.76 |
| IN0020160118               | 6.79% GS 2029  | 1,18,801.12            | 1,188.01 | IN0020200401 | 6.76% GS 2061 | 1,46,999.93            | 1,470.00 |
| IN0020150028               | 7.88% GS 2030  | 1,22,269.18            | 1,222.69 | IN0020210202 | 6.95% GS 2061 | 1,20,265.17            | 1,202.65 |