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Next to RBI Amar Building –Monetary Museum
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FIMCIR/2022-23/04

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

ISIN	Nomenclature	Outstanding Stock (Cr)	Limit	ISIN	Nomenclature	Outstanding Stock (Cr)	Limit
Liquid Securities							
IN0020210012	5.63% GS 2026	1,49,503.14	2990	IN0020210244	6.54% GS 2032	91,000.00	1820
IN0020210186	5.74% GS 2026	72,000.00	1440	IN0020210152	6.67% GS 2035	1,53,549.70	3071
IN0020210095	6.10% GS 2031	1,48,000.00	2960				
Illiquid Securities							
IN0020120013	8.15% GS 2022	59,669.12	596.7	IN0020150028	7.88% GS 2030	1,20,303.34	1203
IN0020070028	8.08% GS 2022	38,697.35	387	IN0020160019	7.61% GS 2030	1,00,989.44	1009.9
IN0020039031	5.87% GS 2022	8,672.04	250	IN0020200070	5.79% GS 2030	1,11,618.59	1116.2
IN0020070051	8.13% GS 2022	45,001.77	450	IN0020200153	5.77% GS 2030	1,23,000.00	1230
IN0020200260	3.96% GS 2022	28,410.11	284.1	IN0020130053	9.20% GS 2030	61,884.55	618.8
IN0020160050	6.84% GS 2022	56,967.76	569.7	IN0020200294	5.85% GS 2030	1,19,270.51	1192.7
IN0020030014	6.30% GS 2023	12,710.00	250	IN0020110055	8.97% GS 2030	90,000.00	900
IN0020180025	7.37% GS 2023	31,642.81	316.4	IN0020170042	6.68% GS 2031	1,05,397.51	1054
IN0020210046	4.26% GS 2023	38,887.27	388.9	IN0020060086	8.28% GS 2032	90,687.11	906.9
IN0020130012	7.16% GS 2023	74,035.00	740.4	IN0020070044	8.32% GS 2032	89,434.05	894.3
IN0020030055	6.17% GS 2023	12,000.00	250	IN0020020106	7.95% GS 2032	1,27,852.72	1278.5
IN0020200211	4.48% GS 2023	53,925.29	539.3	IN0020070077	8.33% GS 2032	1,522.48	250
IN0020210210	4.56% GS 2023	28,500.00	285	IN0020190065	7.57% GS 2033	1,24,519.98	1245.2
IN0020130061	8.83% GS 2023	60,142.22	601.4	IN0020140052	8.24% GS 2033	99,275.00	992.8
IN0020150010	7.68% GS 2023	83,404.48	834	IN0020160100	6.57% GS 2033	95,960.48	959.6
IN0020180488	7.32% GS 2024	63,060.38	630.6	IN0020040039	7.50% GS 2034	99,101.13	991
IN0020090034	7.35% GS 2024	52,448.33	524.5	IN0020200096	6.19% GS 2034	1,27,000.00	1270
IN0020140045	8.40% GS 2024	79,533.53	795.3	IN0020150051	7.73% GS 2034	1,00,000.00	1000
IN0020190396	6.18% GS 2024	1,02,090.28	1020.9	IN0020200245	6.22% GS 2035	1,12,654.56	1126.5
IN0020110048	9.15% GS 2024	84,062.54	840.6	IN0020210020	6.64% GS 2035	1,45,353.99	1453.5
IN0020150036	7.72% GS 2025	90,031.81	900.3	IN0020050012	7.40% GS 2035	99,245.00	992.5
IN0020200112	5.22% GS 2025	1,18,000.00	1180	IN0020220029	7.54% GS 2036	10,000.00	250
IN0020120047	8.20% GS 2025	90,000.00	900	IN0020060045	8.33% GS 2036	86,000.00	860
IN0020030071	5.97% GS 2025	16,687.95	250	IN0020080050	6.83% GS 2039	13,000.00	250
IN0020200278	5.15% GS 2025	1,16,465.24	1164.7	IN0020190024	7.62% GS 2039	38,150.90	381.5
IN0020150093	7.59% GS 2026	1,19,000.00	1190	IN0020100031	8.30% GS 2040	90,000.00	900
IN0020190016	7.27% GS 2026	60,248.95	602.5	IN0020110063	8.83% GS 2041	90,000.00	900
IN0020120039	8.33% GS 2026	87,000.00	870	IN0020120062	8.30% GS 2042	1,04,529.44	1045.3
IN0020160035	6.97% GS 2026	89,743.39	897.4	IN0020190040	7.69% GS 2043	37,000.00	370
IN0020010081	10.18% GS 2026	15,000.00	250	IN0020130079	9.23% GS 2043	79,472.28	794.7
IN0020140060	8.15% GS 2026	82,963.85	829.6	IN0020140078	8.17% GS 2044	97,000.00	970
IN0020060078	8.24% GS 2027	1,11,388.55	1113.9	IN0020150044	8.13% GS 2045	98,000.00	980
IN0020170026	6.79% GS 2027	1,21,000.00	1210	IN0020160068	7.06% GS 2046	1,00,000.00	1000
IN0020070036	8.26% GS 2027	97,726.61	977.3	IN0020190032	7.72% GS 2049	84,000.00	840
IN0020070069	8.28% GS 2027	91,866.43	918.7	IN0020200054	7.16% GS 2050	99,798.36	998
IN00202020247	6.01% GS 2028	15,000.00	250	IN0020200252	6.67% GS 2050	1,49,162.33	1491.6
IN0020170174	7.17% GS 2028	1,15,583.73	1155.8	IN0020160092	6.62% GS 2051	55,000.00	550
IN0020140011	8.60% GS 2028	1,06,230.30	1062.3	IN0020210194	6.99% GS 2051	86,525.00	865.3
IN0020030022	6.13% GS 2028	11,000.00	250	IN0020150077	7.72% GS 2055	1,00,000.00	1000
IN0020150069	7.59% GS 2029	1,24,321.03	1243.2	IN0020190057	7.63% GS 2059	83,461.95	834.6
IN0020180454	7.26% GS 2029	1,30,708.88	1307	IN0020200039	7.19% GS 2060	98,381.04	983.8
IN0020220011	7.10% GS 2029	28,000.00	280	IN0020200187	6.80% GS 2060	1,01,176.43	1011.8
IN0020190362	6.45% GS 2029	1,14,840.16	1148.4	IN0020200401	6.76% GS 2061	1,46,999.93	1470
IN0020160118	6.79% GS 2029	1,18,801.12	1188	IN0020210202	6.95% GS 2061	84,265.17	842.7