



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/2022-23/03

May 04, 2022

To ALL MEMBERS

Sir / Madam,

**SHORT SELLING OF GOVT OF INDIA SECURITIES
ELIGIBLE LIQUID SECURITIES FOR THE MONTH OF MAY 2022 (05-05-2022 to 04-06-2022)**

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 02nd 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 02-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 | 65,000.00 | 1300 |
| IN0020210186 | 5.74% GS 2026 | 54,000.00 | 1080 | IN0020210152 | 6.67% GS 2035 | 1,43,549.70 | 2871 |
| IN0020210095 | 6.10% GS 2031 | 1,48,000.00 | 2960 | | | | |
| Illiquid Securities | | | | | | | |
| IN0020020072 | 8.35% GS 2022 | 47,965.83 | 479.7 | IN0020160118 | 6.79% GS 2029 | 1,18,801.12 | 1188 |
| IN0020120013 | 8.15% GS 2022 | 59,669.12 | 596.7 | IN0020150028 | 7.88% GS 2030 | 1,17,289.11 | 1173 |
| IN0020070028 | 8.08% GS 2022 | 38,697.35 | 387 | IN0020160019 | 7.61% GS 2030 | 1,00,989.44 | 1010 |
| IN0020039031 | 5.87% GS 2022 | 8,672.04 | 250 | IN0020200070 | 5.79% GS 2030 | 1,11,618.59 | 1116 |
| 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 | 1193 |
| IN0020030014 | 6.30% GS 2023 | 12,710.00 | 250 | IN0020110055 | 8.97% GS 2030 | 90,000.00 | 900 |
| IN0020180025 | 7.37% GS 2023 | 35,642.81 | 356.4 | 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 | 1,21,000.00 | 1210 |
| IN0020200211 | 4.48% GS 2023 | 53,925.29 | 539.3 | IN0020070077 | 8.33% GS 2032 | 1,522.48 | 250 |
| IN0020210210 | 4.56% GS 2023 | 20,500.00 | 250 | IN0020190065 | 7.57% GS 2033 | 1,21,485.16 | 1215 |
| IN0020130061 | 8.83% GS 2023 | 63,142.22 | 631.4 | IN0020140052 | 8.24% GS 2033 | 99,275.00 | 992.8 |
| IN0020150010 | 7.68% GS 2023 | 86,404.48 | 864 | IN0020160100 | 6.57% GS 2033 | 95,960.48 | 959.6 |
| IN0020180488 | 7.32% GS 2024 | 66,060.38 | 660.6 | 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 | 1021 | IN0020200245 | 6.22% GS 2035 | 1,12,654.56 | 1127 |
| IN0020110048 | 9.15% GS 2024 | 84,062.54 | 840.6 | IN0020210020 | 6.64% GS 2035 | 1,45,353.99 | 1454 |
| 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 | IN0020060045 | 8.33% GS 2036 | 86,000.00 | 860 |
| IN0020120047 | 8.20% GS 2025 | 90,000.00 | 900 | IN0020080050 | 6.83% GS 2039 | 13,000.00 | 250 |
| IN0020030071 | 5.97% GS 2025 | 16,687.95 | 250 | IN0020190024 | 7.62% GS 2039 | 38,150.90 | 381.5 |
| IN0020200278 | 5.15% GS 2025 | 1,16,465.24 | 1165 | IN0020100031 | 8.30% GS 2040 | 90,000.00 | 900 |
| IN0020150093 | 7.59% GS 2026 | 1,19,000.00 | 1190 | IN0020110063 | 8.83% GS 2041 | 90,000.00 | 900 |
| IN0020190016 | 7.27% GS 2026 | 60,248.95 | 602.5 | IN0020120062 | 8.30% GS 2042 | 1,04,529.44 | 1045 |
| IN0020120039 | 8.33% GS 2026 | 87,000.00 | 870 | IN0020190040 | 7.69% GS 2043 | 37,000.00 | 370 |
| IN0020160035 | 6.97% GS 2026 | 89,743.39 | 897.4 | IN0020130079 | 9.23% GS 2043 | 79,472.28 | 794.7 |
| IN0020010081 | 10.18% GS 2026 | 15,000.00 | 250 | IN0020140078 | 8.17% GS 2044 | 97,000.00 | 970 |
| IN0020140060 | 8.15% GS 2026 | 82,963.85 | 829.6 | IN0020150044 | 8.13% GS 2045 | 98,000.00 | 980 |
| IN0020060078 | 8.24% GS 2027 | 1,11,388.55 | 1114 | IN0020160068 | 7.06% GS 2046 | 1,00,000.00 | 1000 |
| IN0020170026 | 6.79% GS 2027 | 1,21,000.00 | 1210 | IN0020190032 | 7.72% GS 2049 | 84,000.00 | 840 |
| IN0020070036 | 8.26% GS 2027 | 97,726.61 | 977.3 | IN0020200054 | 7.16% GS 2050 | 99,798.36 | 998 |
| IN0020070069 | 8.28% GS 2027 | 91,866.43 | 918.7 | IN0020200252 | 6.67% GS 2050 | 1,49,162.33 | 1492 |
| IN0020020247 | 6.01% GS 2028 | 15,000.00 | 250 | IN0020160092 | 6.62% GS 2051 | 55,000.00 | 550 |
| IN0020170174 | 7.17% GS 2028 | 1,15,583.73 | 1156 | IN0020210194 | 6.99% GS 2051 | 68,525.00 | 685.3 |
| IN0020140011 | 8.60% GS 2028 | 1,06,230.30 | 1062 | IN0020150077 | 7.72% GS 2055 | 1,00,000.00 | 1000 |
| IN0020030022 | 6.13% GS 2028 | 11,000.00 | 250 | IN0020190057 | 7.63% GS 2059 | 83,461.95 | 834.6 |
| IN0020150069 | 7.59% GS 2029 | 1,24,321.03 | 1243 | IN0020200039 | 7.19% GS 2060 | 98,381.04 | 983.8 |
| IN0020180454 | 7.26% GS 2029 | 1,30,708.88 | 1307 | IN0020200187 | 6.80% GS 2060 | 1,01,176.43 | 1012 |
| IN0020220011 | 7.10% GS 2029 | 14,000.00 | 250 | IN0020200401 | 6.76% GS 2061 | 1,46,999.93 | 1470 |
| IN0020190362 | 6.45% GS 2029 | 1,14,840.16 | 1148 | IN0020210202 | 6.95% GS 2061 | 66,265.17 | 662.7 |