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FIMCIR/2021-22/016

October 04, 2021

To ALL MEMBERS

Sir / Madam,

**SHORT SELLING OF GOVT OF INDIA SECURITIES
ELIGIBLE LIQUID SECURITIES FOR THE MONTH OF OCTOBER 2021 (05-10-2021 to 04-11-2021)**

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 27th September 2021, 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/-
G. Ravindranath
Chief Executive Officer
FIMMDA

Annexure
Security wise short selling limits (Based on 27-Sep-2021 O/S)

ISIN	Nomenclature	Outstanding Stock (Cr)	Limit	ISIN	Nomenclature	Outstanding Stock (Cr)	Limit
Liquid Securities							
IN0020200112	5.22% GS 2025	1,18,000.000	2360	IN0020210020	6.64% GS 2035	1,45,353.992	2907
IN0020210012	5.63% GS 2026	1,37,503.141	2750	IN0020210152	6.67% GS 2035	21,081.114	500
IN0020210095	6.10% GS 2031	70,000.000	1400	IN0020200252	6.67% GS 2050	1,35,162.330	2703
Illiquid Securities							
IN0020110030	8.79% GS 2021	75,300.455	753	IN0020180454	7.26% GS 2029	1,18,830.801	1188
IN0020060037	8.20% GS 2022	49,721.875	497	IN0020190362	6.45% GS 2029	1,14,840.157	1148
IN0020200021	5.09% GS 2022	49,054.883	491	IN0020160118	6.79% GS 2029	1,18,801.123	1188
IN0020020072	8.35% GS 2022	49,345.000	493	IN0020150028	7.88% GS 2030	89,000.000	890
IN0020120013	8.15% GS 2022	72,876.120	729	IN0020160019	7.61% GS 2030	1,00,989.438	1010
IN0020070028	8.08% GS 2022	63,271.116	633	IN0020200070	5.79% GS 2030	1,11,618.586	1116
IN0020039031	5.87% GS 2022	8,723.040	250	IN0020200153	5.77% GS 2030	1,23,000.000	1230
IN0020070051	8.13% GS 2022	63,806.765	638	IN0020130053	9.20% GS 2030	61,884.550	619
IN0020200260	3.96% GS 2022	28,910.108	289	IN0020200294	5.85% GS 2030	1,19,270.508	1193
IN0020160050	6.84% GS 2022	85,976.760	860	IN0020110055	8.97% GS 2030	90,000.000	900
IN0020030014	6.30% GS 2023	12,710.000	250	IN0020170042	6.68% GS 2031	1,05,397.509	1054
IN0020180025	7.37% GS 2023	35,642.813	356	IN0020060086	8.28% GS 2032	90,687.110	907
IN0020210046	4.26% GS 2023	32,887.268	329	IN0020070044	8.32% GS 2032	89,434.050	894
IN0020130012	7.16% GS 2023	74,275.000	743	IN0020020106	7.95% GS 2032	1,21,000.000	1210
IN0020030055	6.17% GS 2023	12,000.000	250	IN0020070077	8.33% GS 2032	1,522.480	250
IN0020200211	4.48% GS 2023	55,925.286	559	IN0020190065	7.57% GS 2033	1,20,790.584	1208
IN0020130061	8.83% GS 2023	63,142.221	631	IN0020140052	8.24% GS 2033	99,275.000	993
IN0020150010	7.68% GS 2023	87,089.012	871	IN0020160100	6.57% GS 2033	95,960.478	960
IN0020180488	7.32% GS 2024	66,060.380	661	IN0020040039	7.50% GS 2034	99,101.130	991
IN0020090034	7.35% GS 2024	52,448.331	524	IN0020200096	6.19% GS 2034	1,27,000.000	1270
IN0020140045	8.40% GS 2024	79,533.528	795	IN0020150051	7.73% GS 2034	1,00,000.000	1000
IN0020190396	6.18% GS 2024	1,02,090.282	1021	IN0020200245	6.22% GS 2035	1,12,654.564	1127
IN0020110048	9.15% GS 2024	84,062.541	841	IN0020050012	7.40% GS 2035	99,245.000	992
IN0020150036	7.72% GS 2025	90,031.814	900	IN0020060045	8.33% GS 2036	86,000.000	860
IN0020120047	8.20% GS 2025	90,000.000	900	IN0020080050	6.83% GS 2039	13,000.000	250
IN0020030071	5.97% GS 2025	16,687.948	250	IN0020190024	7.62% GS 2039	38,150.903	382
IN0020200278	5.15% GS 2025	1,16,465.237	1165	IN0020100031	8.30% GS 2040	90,000.000	900
IN0020150093	7.59% GS 2026	1,19,000.000	1190	IN0020110063	8.83% GS 2041	90,000.000	900
IN0020190016	7.27% GS 2026	60,248.949	602	IN0020120062	8.30% GS 2042	1,04,529.440	1045
IN0020120039	8.33% GS 2026	87,000.000	870	IN0020190040	7.69% GS 2043	37,000.000	370
IN0020160035	6.97% GS 2026	89,743.393	897	IN0020130079	9.23% GS 2043	79,472.280	795
IN0020010081	10.18% GS 2026	15,000.000	250	IN0020140078	8.17% GS 2044	97,000.000	970
IN0020140060	8.15% GS 2026	82,963.846	830	IN0020150044	8.13% GS 2045	98,000.000	980
IN0020060078	8.24% GS 2027	1,11,388.550	1114	IN0020160068	7.06% GS 2046	1,00,000.000	1000
IN0020170026	6.79% GS 2027	1,21,000.000	1210	IN0020190032	7.72% GS 2049	84,000.000	840
IN0020070036	8.26% GS 2027	97,726.614	977	IN0020200054	7.16% GS 2050	99,798.361	998
IN0020070069	8.28% GS 2027	90,000.721	900	IN0020160092	6.62% GS 2051	55,000.000	550
IN0020020247	6.01% GS 2028	15,000.000	250	IN0020150077	7.72% GS 2055	1,00,000.000	1000
IN0020170174	7.17% GS 2028	1,13,148.448	1131	IN0020190057	7.63% GS 2059	83,461.952	835
IN0020140011	8.60% GS 2028	84,000.000	840	IN0020200039	7.19% GS 2060	98,381.042	984
IN0020030022	6.13% GS 2028	11,000.000	250	IN0020200187	6.80% GS 2060	1,01,176.429	1012
IN0020150069	7.59% GS 2029	96,236.793	962	IN0020200401	6.76% GS 2061	1,25,999.929	1260