



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/2023-24/17

August 04, 2023

To ALL MEMBERS

Sir / Madam,

SHORT SELLING OF GOVT OF INDIA SECURITIES

Eligible liquid securities for the month of August 2023 (05-08-2023 to 04-09-2023)

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 31st July 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 31st July 2023

ISIN	Nomenclature	Outstanding Stock (Cr)	Limit	ISIN	Nomenclature	Outstanding Stock (Cr)	Limit
Liquid Securities							
IN0020220037	7.38% GS 2027	1,42,000.00	2,840.00	IN0020220151	7.26% GS 2033	1,50,000.00	3,000.00
IN0020230010	7.06% GS 2028	72,000.00	1,440.00	IN0020220102	7.41% GS 2036	1,50,000.00	3,000.00
IN0020230036	7.17% GS 2030	56,000.00	1,120.00	IN0020230077	7.18% GS 2037	12,000.00	500.00
IN0020220060	7.26% GS 2032	1,48,000.00	2,960.00				
Other Securities							
IN0020200211	4.48% GS 2023	53,925.29	539.25	IN0020210095	6.10% GS 2031	1,48,085.84	1,480.86
IN0020130061	8.83% GS 2023	56,572.72	565.73	IN0020170042	6.68% GS 2031	1,08,956.93	1,089.57
IN0020210210	4.56% GS 2023	32,500.00	325.00	IN0020210244	6.54% GS 2032	1,56,000.00	1,560.00
IN0020150010	7.68% GS 2023	78,834.22	788.34	IN0020060086	8.28% GS 2032	1,19,318.32	1,193.18
IN0020180488	7.32% GS 2024	59,532.89	595.33	IN0020070044	8.32% GS 2032	96,832.57	968.33
IN0020090034	7.35% GS 2024	51,838.33	518.38	IN0020020106	7.95% GS 2032	1,40,505.55	1,405.06
IN0020220052	6.69% GS 2024	56,000.00	560.00	IN0020070077	8.33% GS 2032	1,522.48	250.00
IN0020140045	8.40% GS 2024	68,314.70	683.15	IN0020220144	7.29% GOI SGrB 2033	8,000.00	250.00
IN0020190396	6.18% GS 2024	79,480.28	794.80	IN0020190065	7.57% GS 2033	1,33,292.47	1,332.92
IN0020110048	9.15% GS 2024	78,012.54	780.13	IN0020140052	8.24% GS 2033	99,579.03	995.79
IN0020220128	6.89% GS 2025	12,000.00	250.00	IN0020160100	6.57% GS 2033	95,960.48	959.60
IN0020150036	7.72% GS 2025	79,365.21	793.65	IN0020040039	7.50% GS 2034	1,02,152.45	1,021.52
IN0020200112	5.22% GS 2025	1,18,000.00	1,180.00	IN0020200096	6.19% GS 2034	1,27,000.00	1,270.00
IN0020120047	8.20% GS 2025	83,325.00	833.25	IN0020150051	7.73% GS 2034	1,05,362.65	1,053.63
IN0020030071	5.97% GS 2025	16,687.95	250.00	IN0020200245	6.22% GS 2035	1,13,756.22	1,137.56
IN0020200278	5.15% GS 2025	1,16,465.24	1,164.65	IN0020210020	6.64% GS 2035	1,46,431.31	1,464.31
IN0020150093	7.59% GS 2026	1,18,530.00	1,185.30	IN0020050012	7.40% GS 2035	1,02,736.66	1,027.37
IN0020190016	7.27% GS 2026	60,248.95	602.49	IN0020210152	6.67% GS 2035	1,53,549.70	1,535.50
IN0020210012	5.63% GS 2026	1,49,503.14	1,495.03	IN0020220029	7.54% GS 2036	1,49,000.00	1,490.00
IN0020230028	6.99% GS 2026	32,000.00	320.00	IN0020060045	8.33% GS 2036	86,000.00	860.00
IN0020120039	8.33% GS 2026	85,920.00	859.20	IN0020080050	6.83% GS 2039	13,000.00	250.00
IN0020160035	6.97% GS 2026	89,743.39	897.43	IN0020190024	7.62% GS 2039	38,150.90	381.51
IN0020010081	10.18% GS 2026	15,000.00	250.00	IN0020100031	8.30% GS 2040	93,015.68	930.16
IN0020210186	5.74% GS 2026	74,300.00	743.00	IN0020110063	8.83% GS 2041	91,771.39	917.71
IN0020140060	8.15% GS 2026	81,963.85	819.64	IN0020120062	8.30% GS 2042	1,05,699.94	1,057.00
IN0020060078	8.24% GS 2027	1,11,155.89	1,111.56	IN0020190040	7.69% GS 2043	38,364.13	383.64
IN0020170026	6.79% GS 2027	1,21,000.00	1,210.00	IN0020130079	9.23% GS 2043	79,472.28	794.72
IN0020070036	8.26% GS 2027	97,726.61	977.27	IN0020140078	8.17% GS 2044	97,000.00	970.00
IN0020070069	8.28% GS 2027	91,866.43	918.66	IN0020150044	8.13% GS 2045	98,000.00	980.00
IN0020020247	6.01% GS 2028	15,000.00	250.00	IN0020160068	7.06% GS 2046	1,01,592.30	1,015.92
IN0020170174	7.17% GS 2028	1,15,583.73	1,155.84	IN0020190032	7.72% GS 2049	84,000.00	840.00
IN0020220136	7.10% GOI SGrB 2028	8,000.00	250.00	IN0020200054	7.16% GS 2050	99,798.36	997.98

IN0020140011	8.60% GS 2028	1,06,230.30	1,062.30	IN0020200252	6.67% GS 2050	1,49,162.33	1,491.62
IN0020030022	6.13% GS 2028	11,000.00	250.00	IN0020160092	6.62% GS 2051	55,000.00	550.00
IN0020150069	7.59% GS 2029	1,32,853.75	1,328.54	IN0020210194	6.99% GS 2051	1,46,835.36	1,468.35
IN0020180454	7.26% GS 2029	1,30,708.88	1,307.09	IN0020220086	7.36% GS 2052	1,61,000.00	1,610.00
IN0020220011	7.10% GS 2029	1,58,598.21	1,585.98	IN0020230051	7.30% GS 2053	44,000.00	440.00
IN0020190362	6.45% GS 2029	1,14,840.16	1,148.40	IN0020150077	7.72% GS 2055	1,00,969.24	1,009.69
IN0020160118	6.79% GS 2029	1,19,829.66	1,198.30	IN0020190057	7.63% GS 2059	83,461.95	834.62
IN0020150028	7.88% GS 2030	1,28,713.54	1,287.14	IN0020200039	7.19% GS 2060	98,381.04	983.81
IN0020160019	7.61% GS 2030	1,00,989.44	1,009.89	IN0020200187	6.80% GS 2060	1,01,756.40	1,017.56
IN0020200070	5.79% GS 2030	1,11,618.59	1,116.19	IN0020200401	6.76% GS 2061	1,48,081.06	1,480.81
IN0020200153	5.77% GS 2030	1,23,000.00	1,230.00	IN0020210202	6.95% GS 2061	1,49,559.87	1,495.60
IN0020130053	9.20% GS 2030	61,884.55	618.85	IN0020220094	7.40% GS 2062	1,56,549.03	1,565.49
IN0020200294	5.85% GS 2030	1,20,831.69	1,208.32	IN0020230044	7.25% GS 2063	48,000.00	480.00
IN0020110055	8.97% GS 2030	92,746.75	927.47				