

FIMCIR/2024-25/10

4th June 2024

All Members / Stakeholders,

SHORT SELLING OF GOVT OF INDIA SECURITIES

Eligible liquid securities for the month of June 2024 (05-06-2024 to 04-07-2024)

As per Short Sale (Reserve Bank) Directions, 2018 issued by RBI vide Cir. [FMRD.DIRD.5/14.03.007/2018-19](#) dated 25-07-2018, eligible entities can undertake short sales in Central Government dated securities up to the permissible limits.

As provided in the directions, FIMMDA publishes every month, a list of liquid securities and limits applicable along with the permissible limits for other 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.

As per extant guidelines limits applicable for short sale transactions are:

1. For Liquid Securities: 2% of the outstanding stock or Rs.500 crores, whichever is higher.
2. For Other Securities: 1% of the outstanding stock or Rs.250 crores, whichever is higher.

Security wise short selling limits based on details of outstanding stock as on 3rd June 2024 are given in Annexure.

Members are advised to note the same and ensure compliance of all other regulatory and internal guidelines applicable in this regard.

Sd/-

G. Ravindranath
Chief Executive Officer

Annexure
Security wise short selling limits (Based O/S) on 3rd June 2024

ISIN	Description	Outstanding Stock (Rs. Cr)	Limit (Rs. Cr)	ISIN	Description	Outstanding Stock (Rs. Cr)	Limit (Rs. Cr)
Liquid Securities							
IN0020230101	7.37% GS 2028	75,000.00	1500.00	IN0020240027	7.23% GS 2039	32,000.00	640.00
IN0020230135	7.32% GS 2030	70,000.00	1400.00	IN0020230051	7.30% GS 2053	1,76,000.00	3520.00
IN0020230085	7.18% GS 2033	2,01,000.00	4020.00	IN0020230044	7.25% GS 2063	2,40,000.00	4800.00
IN0020240019	7.10% GS 2034	60,000.00	1200.00	IN0020240035	7.34% GS 2064	46,000.00	920.00
IN0020230077	7.18% GS 2037	1,72,000.00	3440.00				
Other Securities							
IN0020090034	7.35% GS 2024	48,661.35	486.61	IN0020170042	6.68% GS 2031	1,15,659.89	1156.60
IN0020220052	6.69% GS 2024	56,000.00	560.00	IN0020210244	6.54% GS 2032	1,56,000.00	1560.00
IN0020140045	8.40% GS 2024	61,444.90	614.45	IN0020060086	8.28% GS 2032	1,26,545.17	1265.45
IN0020190396	6.18% GS 2024	78,490.23	784.90	IN0020070044	8.32% GS 2032	1,04,790.20	1047.90
IN0020110048	9.15% GS 2024	65,090.10	650.90	IN0020220060	7.26% GS 2032	1,48,000.00	1480.00
IN0020220128	6.89% GS 2025	11,996.00	250.00	IN0020020106	7.95% GS 2032	1,42,914.48	1429.14
IN0020150036	7.72% GS 2025	76,834.71	768.35	IN0020070077	8.33% GS 2032	1,522.48	250.00
IN0020200112	5.22% GS 2025	1,17,000.00	1170.00	IN0020220144	7.29% GOI SGrB 2033	8,000.00	250.00
IN0020120047	8.20% GS 2025	75,424.74	754.25	IN0020220151	7.26% GS 2033	1,50,000.00	1500.00
IN0020030071	5.97% GS 2025	16,687.95	250.00	IN0020190065	7.57% GS 2033	1,34,443.95	1344.44
IN0020200278	5.15% GS 2025	1,16,465.24	1164.65	IN0020140052	8.24% GS 2033	1,05,189.31	1051.89
IN0020150093	7.59% GS 2026	1,12,297.33	1122.97	IN0020160100	6.57% GS 2033	95,960.48	959.60
IN0020190016	7.27% GS 2026	58,248.95	582.49	IN0020230150	7.24% GOI SGrB 2033	5,000.00	250.00
IN0020210012	5.63% GS 2026	1,47,453.14	1474.53	IN0020040039	7.50% GS 2034	1,06,941.83	1069.42
IN0020230028	6.99% GS 2026	53,299.04	532.99	IN0020200096	6.19% GS 2034	1,28,749.15	1287.49
IN0020120039	8.33% GS 2026	85,905.00	859.05	IN0020150051	7.73% GS 2034	1,08,785.08	1087.85
IN0020160035	6.97% GS 2026	89,743.39	897.43	IN0020200245	6.22% GS 2035	1,13,756.22	1137.56
IN0020010081	10.18% GS 2026	15,000.00	250.00	IN0020210020	6.64% GS 2035	1,46,431.31	1464.31
IN0020230119	7.33% GS 2026	52,000.00	520.00	IN0020050012	7.40% GS 2035	1,22,633.41	1226.33
IN0020210186	5.74% GS 2026	63,765.59	637.66	IN0020210152	6.67% GS 2035	1,55,151.87	1551.52
IN0020140060	8.15% GS 2026	79,153.63	791.54	IN0020220029	7.54% GS 2036	1,49,009.45	1490.09
IN0020060078	8.24% GS 2027	1,05,928.05	1059.28	IN0020060045	8.33% GS 2036	89,123.94	891.24
IN0020170026	6.79% GS 2027	1,21,000.00	1210.00	IN0020220102	7.41% GS 2036	1,50,000.00	1500.00
IN0020240043	7.02% GS 2027	6,000.00	250.00	IN0020080050	6.83% GS 2039	16,087.64	250.00
IN0020220037	7.38% GS 2027	1,35,000.00	1350.00	IN0020190024	7.62% GS 2039	38,150.90	381.51
IN0020070036	8.26% GS 2027	93,382.29	933.82	IN0020100031	8.30% GS 2040	93,015.68	930.16
IN0020070069	8.28% GS 2027	91,866.43	918.66	IN0020110063	8.83% GS 2041	91,771.39	917.71
IN0020020247	6.01% GS 2028	15,000.00	250.00	IN0020120062	8.30% GS 2042	1,05,699.94	1057.00

IN0020170174	7.17% GS 2028	1,14,632.93	1146.33	IN0020190040	7.69% GS 2043	38,920.29	389.20
IN0020220136	7.10% GOI SGrB 2028	8,000.00	250.00	IN0020130079	9.23% GS 2043	79,472.28	794.72
IN0020230010	7.06% GS 2028	1,11,000.00	1110.00	IN0020140078	8.17% GS 2044	98,958.74	989.59
IN0020140011	8.60% GS 2028	1,06,230.30	1062.30	IN0020150044	8.13% GS 2045	98,000.00	980.00
IN0020030022	6.13% GS 2028	11,000.00	250.00	IN0020160068	7.06% GS 2046	1,03,985.52	1039.86
IN0020230143	7.25% GOI SGrB 2028	5,000.00	250.00	IN0020190032	7.72% GS 2049	84,540.31	845.40
IN0020150069	7.59% GS 2029	1,32,853.75	1328.54	IN0020200054	7.16% GS 2050	1,02,695.81	1026.96
IN0020180454	7.26% GS 2029	1,30,708.88	1307.09	IN0020200252	6.67% GS 2050	1,49,162.33	1491.62
IN0020220011	7.10% GS 2029	1,58,598.21	1585.98	IN0020160092	6.62% GS 2051	57,122.87	571.23
IN0020240050	7.04% GS 2029	12,000.00	250.00	IN0020210194	6.99% GS 2051	1,46,835.36	1468.35
IN0020190362	6.45% GS 2029	1,14,840.16	1148.40	IN0020220086	7.36% GS 2052	1,61,000.00	1610.00
IN0020160118	6.79% GS 2029	1,19,829.66	1198.30	IN0020230176	7.37% GOI SGrB 2054	10,000.00	250.00
IN0020150028	7.88% GS 2030	1,28,713.54	1287.14	IN0020150077	7.72% GS 2055	1,00,969.24	1009.69
IN0020230036	7.17% GS 2030	1,03,000.00	1030.00	IN0020190057	7.63% GS 2059	83,461.95	834.62
IN0020160019	7.61% GS 2030	1,00,989.44	1009.89	IN0020200039	7.19% GS 2060	98,381.04	983.81
IN0020200070	5.79% GS 2030	1,11,618.59	1116.19	IN0020200187	6.80% GS 2060	1,05,856.19	1058.56
IN0020200153	5.77% GS 2030	1,23,000.00	1230.00	IN0020200401	6.76% GS 2061	1,49,021.97	1490.22
IN0020130053	9.20% GS 2030	65,560.49	655.60	IN0020210202	6.95% GS 2061	1,53,137.95	1531.38
IN0020200294	5.85% GS 2030	1,20,831.69	1208.32	IN0020220094	7.40% GS 2062	1,56,549.03	1565.49
IN0020110055	8.97% GS 2030	93,709.82	937.10	IN0020230127	7.46% GS 2073	53,000.00	530.00
IN0020210095	6.10% GS 2031	1,50,229.64	1502.30				