

FIMCIR/2024-25/17

2<sup>nd</sup> August 2024

All Members / Stakeholders,

## SHORT SELLING OF GOVT OF INDIA SECURITIES

## Eligible liquid securities for the month of August 2024 (05-08-2024 to 04-09-2024)

As per Short Sale (Reserve Bank) Directions, 2018 issued by RBI vide Cir. <u>FMRD.DIRD.5/14.03.007/2018-19</u> 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 29<sup>th</sup> July 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 on O/S as on 29<sup>th</sup> July 2024)

ISIN	Description	Outstanding Stock (Rs. in Cr)	Limit (Rs.in Cr)	ISIN	Description	Outstanding Stock (Rs. in Cr)	Limit (Rs.in Cr)				
Liquid Securities											
IN0020230101	7.37% GS 2028	75,000.00	1,500.00	IN0020240019	7.10% GS 2034	1,20,000.00	2,400.00				
IN0020230135	7.32% GS 2030	70,000.00	1,400.00	IN0020230077	7.18% GS 2037	1,72,000.00	3,440.00				
IN0020240076	7.02% GS 2031	22,000.00	500.00	IN0020240027	7.23% GS 2039	68,000.00	1,360.00				
IN0020220151	7.26% GS 2033	1,50,000.00	3,000.00	IN0020230051	7.30% GS 2053	1,95,000.00	3,900.00				
IN0020230085	7.18% GS 2033	2,01,000.00	4,020.00	IN0020240035	7.34% GS 2064	90,000.00	1,800.00				
Other Securities											
IN0020190396	6.18% GS 2024	77,413.23	774.13	IN0020210244	6.54% GS 2032	1,56,000.00	1,560.00				
IN0020110048	9.15% GS 2024	65,080.10	650.80	IN0020060086	8.28% GS 2032	1,28,427.86	1,284.28				
IN0020220128	6.89% GS 2025	11,996.00	250.00	IN0020070044	8.32% GS 2032	1,05,126.86	1,051.27				
IN0020150036	7.72% GS 2025	76,834.71	768.35	IN0020220060	7.26% GS 2032	1,48,000.00	1,480.00				
IN0020200112	5.22% GS 2025	1,14,370.00	1,143.70	IN0020020106	7.95% GS 2032	1,42,914.48	1,429.14				
IN0020120047	8.20% GS 2025	68,424.74	684.25	IN0020070077	8.33% GS 2032	1,522.48	250.00				
IN0020030071	5.97% GS 2025	16,687.95	250.00	IN0020220144	7.29% GOI SGrB 2033	8,000.00	250.00				
IN0020200278	5.15% GS 2025	1,15,215.24	1,152.15	IN0020190065	7.57% GS 2033	1,34,443.95	1,344.44				
IN0020150093	7.59% GS 2026	1,08,297.33	1,082.97	IN0020140052	8.24% GS 2033	1,05,189.31	1,051.89				
IN0020190016	7.27% GS 2026	58,248.95	582.49	IN0020160100	6.57% GS 2033	95,960.48	959.60				
IN0020210012	5.63% GS 2026	1,47,453.14	1,474.53	IN0020230150	7.24% GOI SGrB 2033	5,000.00	250.00				
IN0020230028	6.99% GS 2026	53,299.04	532.99	IN0020040039	7.50% GS 2034	1,06,941.83	1,069.42				
IN0020120039	8.33% GS 2026	80,770.00	807.70	IN0020200096	6.19% GS 2034	1,28,749.15	1,287.49				
IN0020160035	6.97% GS 2026	89,743.39	897.43	IN0020150051	7.73% GS 2034	1,10,706.54	1,107.07				
IN0020010081	10.18% GS 2026	15,000.00	250.00	IN0020200245	6.22% GS 2035	1,13,756.22	1,137.56				
IN0020230119	7.33% GS 2026	52,000.00	520.00	IN0020210020	6.64% GS 2035	1,46,431.31	1,464.31				
IN0020210186	5.74% GS 2026	63,765.59	637.66	IN0020050012	7.40% GS 2035	1,29,580.47	1,295.80				
IN0020140060	8.15% GS 2026	79,153.63	791.54	IN0020210152	6.67% GS 2035	1,56,411.89	1,564.12				
IN0020060078	8.24% GS 2027	1,02,828.05	1,028.28	IN0020220029	7.54% GS 2036	1,53,904.05	1,539.04				

IN0020170026	6.79% GS 2027	1,19,500.00	1,195.00	IN0020060045	8.33% GS 2036	89,123.94	891.24
IN0020240043	7.02% GS 2027	12,000.00	250.00	IN0020220102	7.41% GS 2036	1,55,079.64	1,550.80
IN0020220037	7.38% GS 2027	1,27,500.00	1,275.00	IN0020080050	6.83% GS 2039	17,606.63	250.00
IN0020070036	8.26% GS 2027	93,382.29	933.82	IN0020190024	7.62% GS 2039	38,150.90	381.51
IN0020070069	8.28% GS 2027	91,516.43	915.16	IN0020100031	8.30% GS 2040	93,015.68	930.16
IN0020020247	6.01% GS 2028	15,000.00	250.00	IN0020110063	8.83% GS 2041	91,771.39	917.71
IN0020170174	7.17% GS 2028	1,13,632.93	1,136.33	IN0020120062	8.30% GS 2042	1,05,699.94	1,057.00
IN0020220136	7.10% GOI SGrB 2028	8,000.00	250.00	IN0020190040	7.69% GS 2043	38,920.29	389.20
IN0020230010	7.06% GS 2028	1,11,000.00	1,110.00	IN0020130079	9.23% GS 2043	79,472.28	794.72
IN0020140011	8.60% GS 2028	1,06,230.30	1,062.30	IN0020140078	8.17% GS 2044	98,958.74	989.59
IN0020030022	6.13% GS 2028	11,000.00	250.00	IN0020150044	8.13% GS 2045	98,000.00	980.00
IN0020230143	7.25% GOI SGrB 2028	5,000.00	250.00	IN0020160068	7.06% GS 2046	1,05,500.13	1,055.00
IN0020150069	7.59% GS 2029	1,32,853.75	1,328.54	IN0020190032	7.72% GS 2049	84,540.31	845.40
IN0020180454	7.26% GS 2029	1,30,708.88	1,307.09	IN0020200054	7.16% GS 2050	1,02,695.81	1,026.96
IN0020220011	7.10% GS 2029	1,58,598.21	1,585.98	IN0020200252	6.67% GS 2050	1,49,162.33	1,491.62
IN0020240050	7.04% GS 2029	36,000.00	360.00	IN0020160092	6.62% GS 2051	60,495.44	604.95
IN0020190362	6.45% GS 2029	1,14,840.16	1,148.40	IN0020210194	6.99% GS 2051	1,48,358.61	1,483.59
IN0020160118	6.79% GS 2029	1,19,829.66	1,198.30	IN0020220086	7.36% GS 2052	1,61,966.57	1,619.67
IN0020150028	7.88% GS 2030	1,28,713.54	1,287.14	IN0020230176	7.37% GOI SGrB 2054	10,000.00	250.00
IN0020230036	7.17% GS 2030	1,03,000.00	1,030.00	IN0020150077	7.72% GS 2055	1,00,969.24	1,009.69
IN0020160019	7.61% GS 2030	1,00,989.44	1,009.89	IN0020190057	7.63% GS 2059	83,461.95	834.62
IN0020200070	5.79% GS 2030	1,11,618.59	1,116.19	IN0020200039	7.19% GS 2060	98,381.04	983.81
IN0020200153	5.77% GS 2030	1,23,000.00	1,230.00	IN0020200187	6.80% GS 2060	1,05,856.19	1,058.56
IN0020130053	9.20% GS 2030	65,560.49	655.60	IN0020200401	6.76% GS 2061	1,49,021.97	1,490.22
IN0020200294	5.85% GS 2030	1,20,831.69	1,208.32	IN0020210202	6.95% GS 2061	1,53,137.95	1,531.38
IN0020110055	8.97% GS 2030	93,709.82	937.10	IN0020220094	7.40% GS 2062	1,56,549.03	1,565.49
IN0020210095	6.10% GS 2031	1,52,365.96	1,523.66	IN0020230044	7.25% GS 2063	2,40,000.00	2,400.00
IN0020170042	6.68% GS 2031	1,15,659.89	1,156.60	IN0020230127	7.46% GS 2073	75,000.00	750.00