

FIMCIR/2024-25/23

4<sup>th</sup> October 2024

All Members / Stakeholders,

## **SHORT SELLING OF GOVT OF INDIA SECURITIES**

### **Eligible liquid securities for the month of October 2024 (05-10-2024 to 04-11-2024)**

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 30<sup>th</sup> September 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 30<sup>th</sup> September 2024)**

ISIN	Description	Outstanding Stock (Rs. In Cr)	Limit (Rs.in Cr)	ISIN	Description	Outstanding Stock (Rs. In Cr)	Limit (Rs.in Cr)
<b>Liquid Securities</b>							
IN0020230010	7.06% GS 2028	1,11,000.00	<b>2,220.00</b>	IN0020230085	7.18% GS 2033	2,01,000.00	<b>4,020.00</b>
IN0020240050	7.04% GS 2029	60,000.00	<b>1,200.00</b>	IN0020240019	7.10% GS 2034	1,80,000.00	<b>3,600.00</b>
IN0020230036	7.17% GS 2030	1,03,000.00	<b>2,060.00</b>	IN0020230077	7.18% GS 2037	1,72,000.00	<b>3,440.00</b>
IN0020230135	7.32% GS 2030	70,000.00	<b>1,400.00</b>	IN0020240027	7.23% GS 2039	1,04,000.00	<b>2,080.00</b>
IN0020240076	7.02% GS 2031	44,000.00	<b>880.00</b>	IN0020240118	7.09% GS 2054	30,000.00	<b>600.00</b>
IN0020220151	7.26% GS 2033	1,50,000.00	<b>3,000.00</b>	IN0020240035	7.34% GS 2064	1,34,000.00	<b>2,680.00</b>
<b>Other Securities</b>							
IN0020190396	6.18% GS 2024	77,413.23	<b>774.13</b>	IN0020070044	8.32% GS 2032	1,06,979.51	<b>1,069.80</b>
IN0020110048	9.15% GS 2024	65,080.10	<b>650.80</b>	IN0020220060	7.26% GS 2032	1,48,000.00	<b>1,480.00</b>
IN0020220128	6.89% GS 2025	11,996.00	<b>250.00</b>	IN0020020106	7.95% GS 2032	1,49,380.30	<b>1,493.80</b>
IN0020150036	7.72% GS 2025	76,834.71	<b>768.35</b>	IN0020070077	8.33% GS 2032	1,522.48	<b>250.00</b>
IN0020200112	5.22% GS 2025	1,12,370.00	<b>1,123.70</b>	IN0020220144	7.29% GOI SGrB 2033	8,000.00	<b>250.00</b>
IN0020120047	8.20% GS 2025	59,424.74	<b>594.25</b>	IN0020190065	7.57% GS 2033	1,34,443.95	<b>1,344.44</b>
IN0020030071	5.97% GS 2025	16,687.95	<b>250.00</b>	IN0020140052	8.24% GS 2033	1,05,189.31	<b>1,051.89</b>
IN0020200278	5.15% GS 2025	1,15,215.24	<b>1,152.15</b>	IN0020160100	6.57% GS 2033	95,960.48	<b>959.60</b>
IN0020150093	7.59% GS 2026	1,03,297.33	<b>1,032.97</b>	IN0020230150	7.24% GOI SGrB 2033	5,000.00	<b>250.00</b>
IN0020190016	7.27% GS 2026	58,248.95	<b>582.49</b>	IN0020240100	6.90% GOI SGrB 2034	1,697.40	<b>250.00</b>
IN0020210012	5.63% GS 2026	1,40,303.14	<b>1,403.03</b>	IN0020040039	7.50% GS 2034	1,06,941.83	<b>1,069.42</b>
IN0020230028	6.99% GS 2026	53,299.04	<b>532.99</b>	IN0020200096	6.19% GS 2034	1,28,749.15	<b>1,287.49</b>
IN0020120039	8.33% GS 2026	70,415.00	<b>704.15</b>	IN0020150051	7.73% GS 2034	1,10,706.54	<b>1,107.07</b>
IN0020160035	6.97% GS 2026	89,743.39	<b>897.43</b>	IN0020200245	6.22% GS 2035	1,13,756.22	<b>1,137.56</b>
IN0020010081	10.18% GS 2026	15,000.00	<b>250.00</b>	IN0020210020	6.64% GS 2035	1,57,283.97	<b>1,572.84</b>
IN0020230119	7.33% GS 2026	52,000.00	<b>520.00</b>	IN0020050012	7.40% GS 2035	1,48,251.64	<b>1,482.52</b>
IN0020210186	5.74% GS 2026	63,765.59	<b>637.66</b>	IN0020210152	6.67% GS 2035	1,64,001.71	<b>1,640.02</b>

IN0020140060	8.15% GS 2026	76,793.63	<b>767.94</b>	IN0020220029	7.54% GS 2036	1,53,904.05	<b>1,539.04</b>
IN0020060078	8.24% GS 2027	1,00,828.05	<b>1,008.28</b>	IN0020060045	8.33% GS 2036	89,123.94	<b>891.24</b>
IN0020170026	6.79% GS 2027	1,19,500.00	<b>1,195.00</b>	IN0020220102	7.41% GS 2036	1,55,079.64	<b>1,550.80</b>
IN0020240043	7.02% GS 2027	24,000.00	<b>250.00</b>	IN0020080050	6.83% GS 2039	18,644.63	<b>250.00</b>
IN0020220037	7.38% GS 2027	1,20,500.00	<b>1,205.00</b>	IN0020190024	7.62% GS 2039	38,150.90	<b>381.51</b>
IN0020070036	8.26% GS 2027	89,382.29	<b>893.82</b>	IN0020100031	8.30% GS 2040	93,015.68	<b>930.16</b>
IN0020070069	8.28% GS 2027	85,516.43	<b>855.16</b>	IN0020110063	8.83% GS 2041	91,771.39	<b>917.71</b>
IN0020170174	7.17% GS 2028	1,13,632.93	<b>1,136.33</b>	IN0020120062	8.30% GS 2042	1,05,699.94	<b>1,057.00</b>
IN0020220136	7.10% GOI SGrB 2028	8,000.00	<b>250.00</b>	IN0020190040	7.69% GS 2043	38,920.29	<b>389.20</b>
IN0020020247	6.01% GS 2028	15,000.00	<b>250.00</b>	IN0020130079	9.23% GS 2043	79,472.28	<b>794.72</b>
IN0020140011	8.60% GS 2028	1,06,230.30	<b>1,062.30</b>	IN0020140078	8.17% GS 2044	98,958.74	<b>989.59</b>
IN0020030022	6.13% GS 2028	11,000.00	<b>250.00</b>	IN0020150044	8.13% GS 2045	98,000.00	<b>980.00</b>
IN0020230101	7.37% GS 2028	75,000.00	<b>750.00</b>	IN0020160068	7.06% GS 2046	1,05,500.13	<b>1,055.00</b>
IN0020230143	7.25% GOI SGrB 2028	5,000.00	<b>250.00</b>	IN0020190032	7.72% GS 2049	84,540.31	<b>845.40</b>
IN0020180454	7.26% GS 2029	1,30,708.88	<b>1,307.09</b>	IN0020200054	7.16% GS 2050	1,02,695.81	<b>1,026.96</b>
IN0020150069	7.59% GS 2029	1,32,853.75	<b>1,328.54</b>	IN0020200252	6.67% GS 2050	1,49,162.33	<b>1,491.62</b>
IN0020220011	7.10% GS 2029	1,58,598.21	<b>1,585.98</b>	IN0020160092	6.62% GS 2051	60,650.19	<b>606.50</b>
IN0020190362	6.45% GS 2029	1,14,840.16	<b>1,148.40</b>	IN0020210194	6.99% GS 2051	1,48,358.61	<b>1,483.59</b>
IN0020160118	6.79% GS 2029	1,19,829.66	<b>1,198.30</b>	IN0020220086	7.36% GS 2052	1,61,966.57	<b>1,619.67</b>
IN0020150028	7.88% GS 2030	1,28,713.54	<b>1,287.14</b>	IN0020230051	7.30% GS 2053	1,95,000.00	<b>1,950.00</b>
IN0020160019	7.61% GS 2030	1,00,989.44	<b>1,009.89</b>	IN0020230176	7.37% GOI SGrB 2054	10,000.00	<b>250.00</b>
IN0020200070	5.79% GS 2030	1,11,618.59	<b>1,116.19</b>	IN0020150077	7.72% GS 2055	1,00,969.24	<b>1,009.69</b>
IN0020200153	5.77% GS 2030	1,23,000.00	<b>1,230.00</b>	IN0020190057	7.63% GS 2059	83,461.95	<b>834.62</b>
IN0020130053	9.20% GS 2030	65,560.49	<b>655.60</b>	IN0020200039	7.19% GS 2060	98,381.04	<b>983.81</b>
IN0020200294	5.85% GS 2030	1,20,831.69	<b>1,208.32</b>	IN0020200187	6.80% GS 2060	1,05,856.19	<b>1,058.56</b>
IN0020110055	8.97% GS 2030	93,709.82	<b>937.10</b>	IN0020200401	6.76% GS 2061	1,49,021.97	<b>1,490.22</b>
IN0020210095	6.10% GS 2031	1,52,365.96	<b>1,523.66</b>	IN0020210202	6.95% GS 2061	1,55,208.27	<b>1,552.08</b>
IN0020170042	6.68% GS 2031	1,18,723.23	<b>1,187.23</b>	IN0020220094	7.40% GS 2062	1,56,549.03	<b>1,565.49</b>
IN0020210244	6.54% GS 2032	1,56,000.00	<b>1,560.00</b>	IN0020230044	7.25% GS 2063	2,40,000.00	<b>2,400.00</b>

IN0020060086	8.28% GS 2032	1,31,247.30	1,312.47	IN0020230127	7.46% GS 2073	97,000.00	970.00
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