

FIMCIR / 2023-24 / 41

March 04, 2024

To ALL MEMBERS

Sir / Madam,

**SHORT SELLING OF GOVT OF INDIA SECURITIES
Eligible liquid securities for the month of March 2024 (05-03-2024 to 04-04-2024)**

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 on 27th February 2024, as available from RBI's site as at 12:00 hours on 4th March 2024, 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 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 27th February 2024

ISIN	Nomenclature	Outstand ing Stock (Cr)	Limit	ISIN	Nomenclatu re	Outstand ing Stock (Cr)	Limit
Liquid Securities							
IN0020230010	7.06% GS 2028	1,11,000.00	2220.00	IN0020230085	7.18% GS 2033	2,01,000.00	4020.00
IN0020230101	7.37% GS 2028	63,000.00	1260.00	IN0020230077	7.18% GS 2037	1,72,000.00	3440.00
IN0020230135	7.32% GS 2030	48,000.00	960.00	IN0020230051	7.30% GS 2053	1,58,000.00	3160.00
IN0020210244	6.54% GS 2032	1,56,000.00	3120.00	IN0020230044	7.25% GS 2063	2,28,000.00	4560.00
IN0020220151	7.26% GS 2033	1,50,000.00	3000.00				
Other Securities							
IN0020090034	7.35% GS 2024	51,838.33	518.38	IN0020170042	6.68% GS 2031	1,13,082.98	1130.83
IN0020220052	6.69% GS 2024	56,000.00	560.00	IN0020060086	8.28% GS 2032	1,23,793.40	1237.93
IN0020140045	8.40% GS 2024	65,264.70	652.65	IN0020070044	8.32% GS 2032	1,04,790.20	1047.90
IN0020190396	6.18% GS 2024	79,480.28	794.80	IN0020220060	7.26% GS 2032	1,48,000.00	1480.00
IN0020110048	9.15% GS 2024	78,012.54	780.13	IN0020020106	7.95% GS 2032	1,42,914.48	1429.14
IN0020220128	6.89% GS 2025	12,000.00	250.00	IN0020070077	8.33% GS 2032	1,522.48	250.00
IN0020150036	7.72% GS 2025	76,834.71	768.35	IN0020220144	7.29% GOI SGrB 2033	8,000.00	250.00
IN0020200112	5.22% GS 2025	1,18,000.00	1180.00	IN0020190065	7.57% GS 2033	1,34,443.95	1344.44
IN0020120047	8.20% GS 2025	78,775.00	787.75	IN0020140052	8.24% GS 2033	1,03,328.13	1033.28
IN0020030071	5.97% GS 2025	16,687.95	250.00	IN0020160100	6.57% GS 2033	95,960.48	959.60
IN0020200278	5.15% GS 2025	1,16,465.24	1164.65	IN0020230150	7.24% GOI SGrB 2033	5,000.00	250.00
IN0020150093	7.59% GS 2026	1,16,797.33	1167.97	IN0020040039	7.50% GS 2034	1,04,484.02	1044.84
IN0020190016	7.27% GS 2026	60,248.95	602.49	IN0020200096	6.19% GS 2034	1,28,749.15	1287.49
IN0020210012	5.63% GS 2026	1,49,453.14	1494.53	IN0020150051	7.73% GS 2034	1,08,785.08	1087.85
IN0020230028	6.99% GS 2026	53,745.00	537.45	IN0020200245	6.22% GS 2035	1,13,756.22	1137.56
IN0020120039	8.33% GS 2026	85,905.00	859.05	IN0020210020	6.64% GS 2035	1,46,431.31	1464.31
IN0020160035	6.97% GS 2026	89,743.39	897.43	IN0020050012	7.40% GS 2035	1,20,664.11	1206.64
IN0020010081	10.18% GS 2026	15,000.00	250.00	IN0020210152	6.67% GS 2035	1,53,549.70	1535.50
IN0020230119	7.33% GS 2026	40,000.00	400.00	IN0020220029	7.54% GS 2036	1,49,009.45	1490.09
IN0020210186	5.74% GS 2026	63,915.59	639.16	IN0020060045	8.33% GS 2036	88,525.24	885.25
IN0020140060	8.15% GS 2026	79,153.63	791.54	IN0020220102	7.41% GS 2036	1,50,000.00	1500.00
IN0020060078	8.24% GS 2027	1,07,428.05	1074.28	IN0020080050	6.83% GS 2039	13,000.00	250.00
IN0020170026	6.79% GS 2027	1,21,000.00	1210.00	IN0020190024	7.62% GS 2039	38,150.90	381.51
IN0020220037	7.38% GS 2027	1,42,000.00	1420.00	IN0020100031	8.30% GS 2040	93,015.68	930.16
IN0020070036	8.26% GS 2027	97,726.61	977.27	IN0020110063	8.83% GS 2041	91,771.39	917.71
IN0020070069	8.28% GS 2027	91,866.43	918.66	IN0020120062	8.30% GS 2042	1,05,699.94	1057.00
IN0020020247	6.01% GS 2028	15,000.00	250.00	IN0020190040	7.69% GS 2043	38,364.13	383.64

IN0020170174	7.17% GS 2028	1,15,583.73	1155.84	IN0020130079	9.23% GS 2043	79,472.28	794.72
IN0020220136	7.10% GOI SGrB 2028	8,000.00	250.00	IN0020140078	8.17% GS 2044	97,772.51	977.73
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	1,01,592.30	1015.92
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
IN0020190362	6.45% GS 2029	1,14,840.16	1148.40	IN0020210194	6.99% GS 2051	1,46,835.36	1468.35
IN0020160118	6.79% GS 2029	1,19,829.66	1198.30	IN0020220086	7.36% GS 2052	1,61,000.00	1610.00
IN0020150028	7.88% GS 2030	1,28,713.54	1287.14	IN0020230176	7.37% GOI SGrB 2054	10,000.00	250.00
IN0020230036	7.17% GS 2030	1,03,000.00	1030.00	IN0020150077	7.72% GS 2055	1,00,969.24	1009.69
IN0020160019	7.61% GS 2030	1,00,989.44	1009.89	IN0020190057	7.63% GS 2059	83,461.95	834.62
IN0020200070	5.79% GS 2030	1,11,618.59	1116.19	IN0020200039	7.19% GS 2060	98,381.04	983.81
IN0020200153	5.77% GS 2030	1,23,000.00	1230.00	IN0020200187	6.80% GS 2060	1,05,310.30	1053.10
IN0020130053	9.20% GS 2030	65,560.49	655.60	IN0020200401	6.76% GS 2061	1,49,021.97	1490.22
IN0020200294	5.85% GS 2030	1,20,831.69	1208.32	IN0020210202	6.95% GS 2061	1,49,559.87	1495.60
IN0020110055	8.97% GS 2030	93,709.82	937.10	IN0020220094	7.40% GS 2062	1,56,549.03	1565.49
IN0020210095	6.10% GS 2031	1,48,085.84	1480.86	IN0020230127	7.46% GS 2073	30,000.00	300.00