



भारतीय रिज़र्व बैंक  
**RESERVE BANK OF INDIA**  
www.rbi.org.in

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**RBI/2013-14/168**

IDMD.PDRD.No. 346 / 10.02.23 / 2013-14

July 31, 2013

All the Primary Dealers

Dear Sir/Madam,

**Revised PD Returns for Primary Dealers**

A reference is invited to para 3.8 of RBI's [Master Circular IDMD.PDRD.01/03.64.00/2013-14 dated July 01, 2013](#) on Operational Guidelines to Primary Dealers regarding reporting requirements of various regulatory returns submitted at periodic intervals to RBI.

2. In line with the requirements of regulatory environment and proposed introduction of web based reporting platform shortly, it has been decided to revise the format of PD returns (PDR I, II and IV) submitted to RBI. Returns in revised format (attached) will become effective from the period ending July 31, 2013.

Yours faithfully

(KK Vohra)  
Principal Chief General Manager

### **Format - PDR I Return**

Name of PD:

Net Owned Funds (as per last b/s):

Return for fortnight ending:

Amount in Crore

date wise fortnightly statement

<b>1</b>				
<b>A</b>	<b>Outright purchases (Face Value)</b>			
	(i) Government dated securities and T-Bills			
	(ii) Other securities			
<b>B</b>	<b>Outright sales (Face Value)</b>			
	(i) Government dated securities and T-Bills			
	(ii) Other securities			
<b>C</b>	<b>Repo transactions</b>			
	i) Borrowing (amount)			
	- from RBI			
	- from the market			
	ii) Lending (amount)			
	- to RBI			
	- to the market			
<b>D</b>	<b>Call Money transactions</b>			
	- Borrowing			
	- Lending			
<b>2</b>	<b>Outstanding balances (Settled position figures)</b>			
<b>A</b>	<b>Sources of Funds</b>			
	a) Net Owned funds (as per last audited balance sheet)			
	b) Current year's accruals under profit /loss account			
	c) Call Money Borrowings			
	d) Notice Money borrowings			
	e)Term Money borrowings			
	f) Borrowing from RBI under SLF			
	g) Borrowing from RBI under LAF			
	h) Borrowing under NCDs			
	i) Repo borrowing from market			
	j) Corporate bond repo borrowing			
	k) Borrowing under CBLO			
	k) Borrowing under credit lines of banks/FIs			
	m) Borrowings through Inter-Corporate Deposits			
	- maturing up to 14 days			
	- maturing beyond 14 days			
	n) FCNR(B) Loans			

	o) Commercial Paper issuances			
	p) Bond issuances			
	q) Others (Give details for items in excess of Rs 10 cr)			
	<b>Total</b>			
<b>B</b>	<b>Application of Funds</b>			
	a) Government dated securities, SDL & -Bills (Book value)@			
	I) Own Stock			
	i) Dated G-sec(excluding IIBs) ii) IIBs iii) SDL iv) 91 Day T Bills v) 182 Day T Bills vi) 364 Day T Bills vii) CMBs viii) Others, if any			
	II) Stock with RBI under Assured Support			
	III) Stock with RBI under LAF			
	IV) Stock with market for repo borrowing			
	b) Lending in Call money Market			
	c) Lending in Notice money market			
	d) Lending in Term money market			
	e) Repo Lending to market			
	f) Lending under CBLO			
	g) Repo lending to RBI			
	h) Investment in Corporate Bonds			
	i) Investment in shares			
	j) Investment in Mutual funds schemes			
	- debt oriented			
	- equity oriented			
	k) Investment in Subsidiaries.			
	l) Investment in FDs			
	m) Other financial assets if any (Give details for items in excess of Rs 10 cr)			
	n) Fixed Assets			
	o) Others (Give details for items in excess of Rs 10 cr)			
	<b>Total</b>			
	<b>Own Stock position (SGL Balance) (Face value)</b>			
	i) T-Bills			
	ii) Dated Securities			
	iii) State Development Loans (SDLs)			
<b>3</b>	<b>a) Portfolio duration for Securities#</b>			

	<b>b) Portfolio duration for dated G-Sec</b>			
	<b>c) VaR for the day (with prescribed holding period of 15 days) as % of portfolio #</b>			
	<b>d) Leverage ratio (the PD as a whole)#</b>			

@ Exclude stock received as pledge for repo lending to RBI/market participants and also the stock reported under II, III and IV.

# Board approved figures may be given in the foot note.

**Annex VI**  
(Para 3.8.2 of Section I)

**Format - PDR II Return**

<b>PRIMARY DEALER'S MONTHLY REPORT</b>							<b>Form PDR 2</b>	
Name of the Primary Dealer								
Statement as at the end of :								
(Rs. in crore)							Cumulative figures	
<b>SECTION A - SECURITIES MARKETS TURNOVER</b>								
		Dated GOI Securities	IIBs	State Govt. Securities	Treasury Bills/CMBs		Total	
<b>I</b>	<b>PRIMARY MARKET</b>				H1 (April-Sep)	H2 (Oct-Mar)		
	<b>NEW SUBSCRIPTIONS</b>							
i)	Bidding Commitment*			N.A.				
ii)	Bids Tendered **							
iii)	Non-competitive bids							
iv)	Bids Accepted (A) (including non-comp bids)							
v)	Success Ratio							
	REDEMPTIONS (B)							
<b>II</b>	<b>TOTAL = I (A) + I (B)</b>							
<b>III</b>	<b>UNDERWRITING</b>							
i)	Amount offered for underwriting (MUC+ACU)				N.A.			
ii)	Amount of underwriting accepted by RBI				N.A.			
iii)	Amount of devolvement				N.A.			
iv)	Underwriting fees received (in Rupees)				N.A.			
<b>IV</b>	<b>SECONDARY MARKET TURNOVER - OTC - Outright (including OMO and NDS-OM transactions)</b>							
i)	Purchases							
ii)	Sales							
	<b>TOTAL OUTRIGHT TURNOVER (A)</b>							
	<b>Of which deals done with non-NDS members:</b>							
i)	Purchases							
ii)	Sales							
	<b>REPURCHASE AGREEMENTS:</b>							
i)	Repo (both legs)							
ii)	Reverse Repo (both legs)							

	<b>TOTAL REPOS TURNOVER (B)</b>				
<b>V</b>	<b>Total Turnover = OTC IV (A) + IV (B)</b>				
<b>VI</b>	<b>SECONDARY MARKET TURNOVER - STOCK EXCHANGES</b>				
i)	Purchases				
ii)	Sales				
	<b>Total (VI)</b>				
<b>VII</b>	<b>TOTAL SECONDARY MARKET TURNOVER (V + VI)</b>				
	<b>TOTAL TURNOVER (II + VII)</b>				
	* In case of dated government securities, bidding commitment is total underwriting allotment (MUC+ACU)				
	** Include applications made under tap issues (normally applicable to State Loans)				
	(VIII to XII below is for standalone PDs only)				
<b>VIII</b>	<b>REPURCHASE AGREEMENTS WITH RBI UNDER LAF</b>				
i)	Repo (both legs)				
ii)	Reverse Repo (both legs)				
<b>IX</b>	<b>MUTUAL FUND UNITS</b>				
<b>A.</b>	<b><u>Equity Shares</u></b>	<b><u>Purchases</u></b>	<b><u>Sales</u></b>		
a.	Primary Market				
b.	Secondary Market				
<b>B.</b>	<b><u>Equity Linked Mutual Funds</u></b>	<b><u>Purchases</u></b>	<b><u>Sales</u></b>		
a.	Primary Market				
b.	Secondary Market				
<b>X</b>	<b>CALL (average on daily product basis)</b>				
i)	Borrowings				
ii)	Lendings				
iii)	Net borrowing				
<b>XI.</b>	<b>NOTICE MONEY (average on daily product basis)</b>				
i)	Borrowings				
ii)	Lendings				
iii)	Net borrowing				
<b>XII.</b>	<b>TERM MONEY</b>				

- i) Borrowings .....
  - ii) Lendings .....
  - iii) Net Borrowings .....
- XIII Liquidity support**
- (i) availed from RBI  
(average on daily  
product basis) .....
  - (ii) outstanding at the end of  
month

## SECTION B - EXCHANGE TRADED INTEREST RATE DERIVATIVES

	NPA^^ of the futures contract outstanding at the beginning of the month	NPA of the futures contract entered into during the month	NPA of the futures contract reversed during the month	NPA of the futures contract outstanding at the end of the month
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### I. Activity during the month

#### **91 Day Treasury Bill**

month 1				
month 2				
month 3				

#### **10 Year Zero Coupon Bond**

month 1				
month 2				
month 3				

#### **10 Year Notional Bond**

month 1				
month 2				
month 3				

*(NPA is to be furnished according to the underlying interest exposure wise breakup)*

### **II. Analysis of "highly effective" hedges**

A certificate from Concurrent Auditors stating that the size of the hedge portfolio and that the hedge is highly effective as per the definition of RBI circular dated June 3, 2003

**III. Analysis of trading positions**

	<b>NPA of the Trading Futures Position</b>	<b>MTM value of the trading futures position</b>
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**91 Day Treasury Bill**

month 2		
month 3		

**10 Year Zero Coupon Bond**

month 2		
month 3		

**10 Year Notional Bond**

month 2		
month 3		

^^ NPA = Notional Principal Amount

**Section C-(For Bank PDs only)****PD HFT (Book Value in Rs crore)**

	<b>Outstanding on month end</b>	<b>Average month end balance</b>
<b>Dated G-Sec (excluding IIBs)</b>		
<b>91 Day Treasury Bill</b>		
<b>182 Day Treasury Bill</b>		
<b>364 Day Treasury Bill</b>		
<b>CMBs</b>		
<b>SDLs</b>		
<b>IIBs</b>		

**Whether the entire HFT G-Sec is treated as PD book or part of it is treated as PD book ?**

<b>entire HFT G-Sec is treated as PD book</b>	
<b>part of HFT G-Sec is treated as PD book</b>	



**Section D-(Data on Retail Segment)**

Mid/ retail segment			
	No. of gilt accounts held	Target for the year ended June ....	Retail and mid segment turnover achieved from July till ....
RRBs	--	--	--
UCBs	--	--	--
Trusts	--	--	--
Provident Funds (includes gratuity funds)	--		
Individuals	--	--	--
Others, if any (specify)	--	--	--
<b>Total</b>	--		

**Format - PDR IV Return**

**Name of the Primary Dealer :**

**Quarterly return on select Financial & Balance Sheet indicators for quarter ended**

(Rs. in crore)

<b><u>I. BALANCE SHEET INDICATORS</u></b>	Quarter ended (cumulative)	Previous Quarter
<p><b><i>SOURCES OF FUNDS</i></b></p> <p>Share Capital</p> <p>Reserves &amp; Surplus</p> <p>Deposits, if any</p> <p>Secured loans</p> <p>Unsecured loans</p> <p><b>TOTAL</b></p> <p><b><i>APPLICATION OF FUNDS</i></b></p> <p>Fixed Assets</p> <p style="padding-left: 40px;"><b>a) Tangible asset</b></p> <p style="padding-left: 40px;">Gross Block (a+b)</p> <p style="padding-left: 40px;">less Depreciation</p> <p style="padding-left: 40px;">Net block</p> <p style="padding-left: 40px;"><b>b) In tangible asset</b></p> <p style="padding-left: 40px;">Add Capital work in progress</p> <p>Investments</p> <p style="padding-left: 40px;">a. Govt. Securities</p> <p style="padding-left: 80px;">1. Dated GOI securities</p> <p style="padding-left: 80px;">2. State Govt. Securities</p> <p style="padding-left: 80px;">3. T-bills</p> <p style="padding-left: 40px;">b. Others (Specify)</p> <p><b>Current Assets, Loans and Advances</b></p> <p style="padding-left: 40px;"><b>(A) Current Assets</b></p> <p style="padding-left: 40px;">Accrued Interest</p> <p style="padding-left: 40px;">Stock-in-Trade:</p> <p style="padding-left: 80px;">i) T bills 91 days</p> <p style="padding-left: 80px;">ii) T bills 182 days</p> <p style="padding-left: 80px;">iii) T bills 364 days</p> <p style="padding-left: 80px;">iv) CMBs</p> <p style="padding-left: 80px;">v) Dated G-Sec</p> <p style="padding-left: 80px;">vi) IIBs</p> <p style="padding-left: 80px;">vii) CDs</p> <p style="padding-left: 80px;">viii) CPs</p>		

ix) Corporate bonds & Debentures x) Equity shares xi) Others  Sundry Debtors Other Assets Cash& Bank balance <b>(B) Loans &amp; Advances</b> Less:  Other Current Liabilities Provisions  <b>Net Current Assets</b>  <b>Deferred Tax</b>  <b>Miscellaneous Expenses not written off</b>		
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<b>Others (specify)</b>		
<b>TOTAL</b>		
<b><u>II. P&amp; L INDICATORS</u></b>	<b>Quarter ended (cumulative)</b>	<b>Previous Quarter</b>
<b><i>INCOME</i></b>		
<b>Discount Income</b>  1. G-sec 2. CPs 3. CDs 4.Others  <b>Interest Income</b>  1. G-sec(excluding IIBs) 2. IIBs 3. Call/Term 4. Repo 5. Corporate Bonds 6. Others  <b>Trading Profits</b>  1. G-sec (excluding IIBs) 2. IIBs 3. CPs,		

	4.CDs 5.Derivatives 6.Others  <b>Other Income</b>  1. G-sec 2. Others (specify)  <b>TOTAL INCOME</b>  <b>EXPENDITURE</b> <b>Interest Expenses</b> 1. Call/Term 2. Repo 3. Borrowing from RBI 4.CBLO 5. Others  <b>Operating Expenses</b> <b>Establishment &amp; Administrative Expenses</b> <b>Provisions against doubtful assets</b> <b>Depreciation on Fixed Assets</b> <b>Other expenses (specify)</b>  <b>TOTAL EXPENDITURE</b> MTM: Loss or Gain <b>PROFIT BEFORE TAX</b> Less: a. provision for taxation b. deferred tax <b>PROFIT AFTER TAX</b>		
	<b><u>III. FINANCIAL INDICATORS</u></b>		
	<b>Certain Key Figures</b>		
***	Dividend paid/proposed Retained earnings Average Earning assets Average Non-earning assets Average total assets  1. Average dated G-sec (Central and State) 2. Average T-Bills 3. Other average assets		

****	<p>Average Interest bearing liabilities</p> <ol style="list-style-type: none"> <li>1. Call borrowing</li> <li>2. Repo</li> <li>3. Borrowing from RBI</li> <li>4. Others</li> </ol> <p>Average yield on assets (Total interest income/Average Earning Assets)</p> <p>Average cost of funds (Total interest expended/Average interest bearing liabilities)</p> <p>Net interest income</p> <p>Non-interest income</p> <p>Non-interest expenditure</p> <p>Net total income</p> <p><b>Measures of Return</b></p> <p><b>Return on Assets</b></p> <p>Before tax (PBT/Ave.Total Assets)</p> <p>After tax (PAT/Ave.Total Assets)</p> <p><b>Return on average Equity</b></p> <p>Before tax (PBT/Ave.Equity)</p> <p>After tax (PAT/Ave.Equity)</p> <p><b>Return on Capital Employed</b></p> <p>Before tax (PBT/(Owners' Equity+Total Debt))</p> <p>After Tax (PAT/(Owners' Equity+Total Debt))</p> <p><b>Net Margin Analysis</b></p> <p>Net Margin (PAT/Total Income)</p> <p>Interest expenses/Total income</p>		
<b><u>IV. PERFORMANCE INDICATORS</u></b>		Quarter ended (cumulative)	Previous Quarter
NOF (Rs. in crore)			
CRAR (as %)			
Average duration of the Portfolio (in years)			
Average leverage (as ratio)			

Effect of 1% shock in yields on portfolio value (Rs. in crore)		
MTM value of all securities (Rs. in crore)		
a. T bill 91 days		
b. T bill 182 days		
c. T bill 364 days		
d. CMBs		
e. Dated G- Sec		
f. IIBs		
g. CPs		
h. CDs		
i. Corporate bonds		
***** j. Others		

**Notes:**

1. The details of share capital, reserves, etc. may be enclosed as Annexes.
2. Where average figures are involved, it may be taken to mean as average of month end balances.

\*\*\* Average assets refer to the simple average of month end book balance.

\*\*\*\* Average liabilities refer to the simple average of month end book balance.

\*\*\*\*\* Before adjusting Repo transactions and MTM depreciation on IRS transactions.

Signature