

Format - PDR II Return

**Form
PDR 2**

Name of the Primary Dealer

Statement as at the end of :

(Rs. in crore)

Cumulative figures

SECTION A - SECURITIES MARKETS TURNOVER

		Dated GOI Securities	IIBs	State Govt. Securities	Treasury Bills/CMBs	Total
I	PRIMARY MARKET					
	NEW SUBSCRIPTIONS				H1 (April- Sep)	H2 (Oct- Mar)
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)					
II	TOTAL = I (A) + I (B)					
III	UNDERWRITING					
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.	
IV	SECONDARY MARKET TURNOVER - OTC - Outright (including OMO and NDS-OM transactions)					
i)	Purchases					
ii)	Sales					
	TOTAL OUTRIGHT TURNOVER (A)					
	Of which deals done with non-NDS members:					
i)	Purchases					
ii)	Sales					
	REPURCHASE AGREEMENTS:					
i)	Repo (both legs)					
ii)	Reverse Repo (both legs)					
	TOTAL REPOS TURNOVER (B)					
V	Total Turnover = OTC IV (A) + IV (B)					
VI	SECONDARY MARKET TURNOVER - STOCK EXCHANGES					
i)	Purchases					
ii)	Sales					
	Total (VI)					
	TOTAL SECONDARY MARKET TURNOVER					
VII	(V + VI)					
	TOTAL TURNOVER (II + VII)					

* 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)

VIII	REPURCHASE AGREEMENTS WITH RBI UNDER LAF		
i)	Repo (both legs)		
ii)	Reverse Repo (both legs)		
IX	TURNOVER IN EQUITY SHARES AND EQUITY LINKED MUTUAL FUND UNITS		
A.	<u>Equity Shares</u>	<u>Purchases</u>	<u>Sales</u>
a.	Primary Market		
b.	Secondary Market		
B.	<u>Equity Linked Mutual Funds</u>	<u>Purchases</u>	<u>Sales</u>
a.	Primary Market		
b.	Secondary Market		
X.	CALL (average on daily product basis)		
i)	Borrowings		
ii)	Lendings		
iii)	Net borrowing		
XI.	NOTICE MONEY (average on daily product basis)		
i)	Borrowings		
ii)	Lendings		
iii)	Net borrowing		
	XII. TERM MONEY i) Borrowings ii) Lendings iii) Net Borrowings		
	XII. 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
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

	NPA of the Trading Futures Position	MTM value of the trading futures position
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)**

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

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

entire HFT G-Sec is treated as PD book	
part of HFT G-Sec is treated as PD book	

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)	--	--	--
Total	--	--	--