

Annex VI
[Para 3.8.2 of Section I]

Format - PDR II Return

PRIMARY DEALER'S MONTHLY REPORT				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	State Govt. Securities	Treasury Bills	Total
I	PRIMARY MARKET				
	NEW SUBSCRIPTIONS				
i)	Bidding Commitment*		N.A.		
ii)	Bids Tendered **				
iii)	Non-competitive bids				
iv)	Bids Accepted (A) (including non-comp bids)				
v)	Success Ratio	N.A.	N.A.		
	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)				
VII	TOTAL SECONDARY MARKET TURNOVER (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	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.	Equity Shares	Purchases	Sales		
a.	Primary Market				
b.	Secondary Market				
B.	Equity Linked Mutual Funds	Purchases	Sales		
a.	Primary Market				
b.	Secondary Market				
X	CALL / NOTICE MONEY (average on daily product basis)				

i)	Borrowings	
ii)	Lendings	
iii)	Net borrowing	
XI	TERM MONEY (average on daily product basis)	
i)	Borrowings	
ii)	Lendings	
iii)	Net borrowing	
XII	LIQUIDITY SUPPORT AVAILED FROM RBI	
	(average on daily product basis)	

Signature

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

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

Signature