Annex VI

Format - PDR II Return

		Dated GOI Securities	IIBs	State Govt. Securities	Treasury Bills/CMBs		Total
						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
					H1 (April-Sep)	H2 (Oct-Mar)	
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						
	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						
	REPURCHASEAGREEMENTS:						
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)

REPURCHASE AGREEMENTS WITH RBI UNDER

VIII	LAF			
i)	Repo (both legs)			
ii)	Reverse Repo (both legs)			

TURNOVER IN EQUITY SHARES AND EQUITY LINKED

IX	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 (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	--		