PDR – II Format

AnnexVI

PRIMARY DEALER'S MONTHLY REPORT			Form PDR 2

Name of the Primary Dealer

Statement as at the end of :

(Rs. in crores) | Cumulative figures |

SECTION A - SECURITES MARKETS TURNOVER

		Dated GOI securities	State Govt. Securities	T-bills	Total
I.	**PRIMARY MARKET**				
	NEW SUBSCRIPTIONS				
i)	Bidding commitment*		N.A.		
ii)	Bids Tendered**				
iii)	Non-competive bids				
iv)	Bids Accepted (**A**)				
v)	Success Ratio	N.A	N.A		
	REDEMPTIONS (B)				
II.	**TOTAL = I(A)+I(B)**				
III.	**UNDERWRITING**				
i)	Amount offered for underwriting			N.A.	
ii)	Amount of underwriting accepted by RBI			N.A.	
iii)	Amount of devolvement			N.A.	
iv)	Underwriting fee received			N.A.	
IV.	**SECONDARY MARKET TURNOVER - OTC**				
	OUTRIGHT (including OMO)				
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		N.A.	N.A.	
ii)	Sales		N.A.	N.A.	
	Total (VI)		N.A.	N.A.	
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)

** Includes applications made under tap issues (normally applicable to State Loans)

VIII	**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		

IX. CALL/NOTICE MONEY/TERM MONEY

(average on daily product basis)

i)	Borrowings	
ii)	Lendings	
iii)	Net borrowing	

XI. 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

I. Activity during the month

91-Day T-bill				
month 1				
month2				
month3				
10 year zero coupon bond				
month 1				
month2				
month3				
10 year notional bond				
month 1				
month2				
month3				

(NPA is to be furnished according to the underlying interest exposure wise break up)

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 T-bill		
month2		
month3		
10 year zero coupon bond		
month2		
month3		
10 year notional bond		
month2		
month3		

** NPA = Notional Principal Amount

Signature