

## Annex VI

**Format - PDR II Return**

						<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>						
	Amount offered for underwriting						
i)	(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>TOTAL SECONDARY MARKET TURNOVER</b>						

**VII (V + VI)**

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**TOTAL TURNOVER (II + VII)**

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\* 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)

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ii) Reverse Repo (both legs)

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**TURNOVER IN EQUITY SHARES AND EQUITY LINKED****IX MUTUAL FUND UNITS****A. Equity Shares**

<u>Purchases</u>	<u>Sales</u>

a. Primary Market

b. Secondary Market

**B. Equity Linked Mutual Funds**

<u>Purchases</u>	<u>Sales</u>

a. Primary Market

b. Secondary Market

**X. CALL (average on daily product basis)**

i) Borrowings

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ii) Lendings

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iii) Net borrowing

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**XI. NOTICE MONEY (average on daily product basis)**

i) Borrowings

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ii) Lendings

--

iii) Net borrowing

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**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**

	<b>NPA ^^ of the futures contract outstanding at the beginning of the month</b>	<b>NPA of the futures contract entered into during the month</b>	<b>NPA of the futures contract reversed during the month</b>	<b>NPA of the futures contract outstanding at the end of the month</b>
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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>	--		