Format - PDR I Return

Name of PD:
Net Owned Funds (as per last b/s):
Return for fortnight ending:
Amount in Crore   date wise fortnightly statement

1				
A	**Outright purchases (Face Value)**			
	(i) Government dated securities and T-Bills			
	(ii) Other securities			
B	**Outright sales (Face Value)**			
	(i) Government dated securities and T-Bills			
	(ii) Other securities			
C	**Repo transactions**			
	i) Borrowing (amount)			
	- from RBI			
	- from the market			
	ii) Lending (amount)			
	- to RBI			
	- to the market			
D	**Call Money transactions**			
	- Borrowing			
	- Lending			
2	**Outstanding balances (Settled position figures)**			
A	**Sources of Funds**			
	a) Net Owned funds (as per last audited balance sheet)			
	b) Current year's accruals under profit /loss account			
	c) Call Money Borrowings			
	d) Notice Money borrowings			
	e)Term Money borrowings			
	f) Borrowing from RBI under SLF			
	g) Borrowing from RBI under LAF			
	h) Borrowing under NCDs			
	i) Repo borrowing from market			
	j) Corporate bond repo borrowing			
	k) Borrowing under CBLO			
	k) Borrowing under credit lines of banks/FIs			
	m) Borrowings through Inter-Corporate Deposits			
	- maturing up to 14 days			
	- maturing beyond 14 days			
	n) FCNR(B) Loans			

	o) Commercial Paper issuances			
	p)Bond issuances			
	q) Others (Give details for items in excess of Rs 10 cr)			
	Total			
B	**Application of Funds**			
	a) Government dated securities, SDL & -Bills (Book value)@			
	I) Own Stock			
	i) Dated G-sec(excluding IIBs) ii) IIBs iii) SDL iv) 91 Day T Bills v) 182 Day T Bills vi) 364 Day T Bills vii) CMBs viii)Others, if any			
	II) Stock with RBI under Assured Support			
	III) Stock with RBI under LAF			
	IV) Stock with market for repo borrowing			
	b) Lending in Call money Market			
	c) Lending in Notice money market			
	d) Lending in Term money market			
	e) Repo Lending to market			
	f) Lending under CBLO			
	g) Repo lending to RBI			
	h) Investment in Corporate Bonds			
	i) Investment in shares			
	j) Investment in Mutual funds schemes			
	- debt oriented			
	- equity oriented			
	k) Investment in Subsidiaries.			
	l) Investment in FDs			
	m) Other financial assets if any (Give details for items in excess of Rs 10 cr)			
	n) Fixed Assets			
	o) Others (Give details for items in excess of Rs 10 cr)			
	Total			
	Own Stock position (SGL Balance) (Face value)			
	i) T-Bills			
	ii) Dated Securities			
	iii) State Development Loans (SDLs)			
3	**a) Portfolio duration for Securities#**			

	b) Portfolio duration for dated G-Sec			
	c) VaR for the day (with prescribed holding period of 15 days) as % of portfolio #			
	d) Leverage ratio (the PD as a whole)#			

@ Exclude stock received as pledge for repo lending to RBI/market participants and also the stock reported under II, III and IV.

Board approved figures may be given in the foot note.

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	**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						
	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)				
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 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

		Purchases	Sales
A.	**Equity Shares**		
a.	Primary Market		
b.	Secondary Market		

		Purchases	Sales
B.	**Equity Linked Mutual Funds**		
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 ....**

XIII 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
<u>I. Activity during the month</u>				
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	--		

Annex VII
(Para 3.8.4 of Section I)

Format - PDR IV Return

Name of the Primary Dealer :

Quarterly return on select Financial & Balance Sheet indicators for quarter ended

(Rs. in crore)

I. BALANCE SHEET INDICATORS	Quarter ended (cumulative)	Previous Quarter
SOURCES OF FUNDS		
Share Capital		
Reserves & Surplus		
Deposits, if any		
Secured loans		
Unsecured loans		
TOTAL		
APPLICATION OF FUNDS		
Fixed Assets		
a)Tangible asset		
Gross Block (a+b)		
less Depreciation		
Net block		
b) In tangible asset		
Add Capital work in progress		
Investments		
a. Govt. Securities		
1. Dated GOI securities		
2. State Govt. Securities		
3. T-bills		
b. Others (Specify)		
Current Assets, Loans and Advances		
(A) Current Assets		
Accrued Interest		
Stock-in-Trade:		
i) T bills 91 days		
ii) T bills 182 days		
iii) T bills 364 days		
iv) CMBs		
v) Dated G-Sec		
vi) IIBs		
vii) CDs		
viii)CPs		

ix) Corporate bonds & Debentures x) Equity shares xi) Others Sundry Debtors Other Assets Cash& Bank balance **(B) Loans & Advances** Less: Other Current Liabilities Provisions **Net Current Assets** **Deferred Tax** **Miscellaneous Expenses not written off**		

Others (specify) **TOTAL**		
<u>II. P& L INDICATORS</u>	Quarter ended (cumulative)	Previous Quarter
INCOME **Discount Income** 1. G-sec 2. CPs 3. CDs 4.Others **Interest Income** 1. G-sec(excluding IIBs) 2. IIBs 3. Call/Term 4. Repo 5.Corporate Bonds 6. Others **Trading Profits** 1.G-sec (excluding IIBs) 2. IIBs 3.CPs,		

4.CDs		
5.Derivatives		
6.Others		
Other Income		
1. G-sec		
2. Others (specify)		
TOTAL INCOME		
EXPENDITURE		
Interest Expenses		
1. Call/Term		
2. Repo		
3. Borrowing from RBI		
4.CBLO		
5. Others		
Operating Expenses		
Establishment & Administrative Expenses		
Provisions against doubtful assets		
Depreciation on Fixed Assets		
Other expenses (specify)		
TOTAL EXPENDITURE		
MTM: Loss or Gain		
PROFIT BEFORE TAX		
Less:		
a. provision for taxation		
b. deferred tax		
PROFIT AFTER TAX		
III. FINANCIAL INDICATORS		
Certain Key Figures		
Dividend paid/proposed		
Retained earnings		
Average Earning assets		
Average Non-earning assets		
*** Average total assets		
1. Average dated G-sec (Central and State)		
2. Average T-Bills		
3. Other average assets		

****	Average Interest bearing liabilities 1. Call borrowing 2. Repo 3. Borrowing from RBI 4. Others Average yield on assets (Total interest income/Average Earning Assets) Average cost of funds (Total interest expended/Average interest bearing liabilities) Net interest income Non-interest income Non-interest expenditure Net total income **Measures of Return** **Return on Assets** Before tax (PBT/Ave.Total Assets) After tax (PAT/Ave.Total Assets) **Return on average Equity** Before tax (PBT/Ave.Equity) After tax (PAT/Ave.Equity) **Return on Capital Employed** Before tax (PBT/(Owners' Equity+Total Debt)) After Tax (PAT/(Owners' Equity+Total Debt)) **Net Margin Analysis** Net Margin (PAT/Total Income) Interest expenses/Total income		
<u>IV. PERFORMANCE INDICATORS</u>		Quarter ended (cumulative)	Previous Quarter
	NOF (Rs. in crore)		
	CRAR (as %) Average duration of the Portfolio (in years) Average leverage (as ratio)		

	Effect of 1% shock in yields on portfolio value (Rs. in crore) MTM value of all securities (Rs. in crore) a. T bill 91 days b. T bill 182 days c. T bill 364 days d. CMBs e. Dated G- Sec f. IIBs g. CPs h. CDs i. Corporate bonds j. Others		
*****			

Notes:

1. The details of share capital, reserves, etc. may be enclosed as Annexes.
2. Where average figures are involved, it may be taken to mean as average of month end balances.

*** Average assets refer to the simple average of month end book balance.

**** Average liabilities refer to the simple average of month end book balance.

***** Before adjusting Repo transactions and MTM depreciation on IRS transactions.

Signature