



भारतीय रिज़र्व बैंक
RESERVE BANK OF INDIA
www.rbi.org.in

RBI/2013-14/168

IDMD.PDRD.No. 346 / 10.02.23 / 2013-14

July 31, 2013

All the Primary Dealers

Dear Sir/Madam,

Revised PD Returns for Primary Dealers

A reference is invited to para 3.8 of RBI's [Master Circular IDMD.PDRD.01/03.64.00/2013-14 dated July 01, 2013](#) on Operational Guidelines to Primary Dealers regarding reporting requirements of various regulatory returns submitted at periodic intervals to RBI.

2. In line with the requirements of regulatory environment and proposed introduction of web based reporting platform shortly, it has been decided to revise the format of PD returns (PDR I, II and IV) submitted to RBI. Returns in revised format (attached) will become effective from the period ending July 31, 2013.

Yours faithfully

(KK Vohra)
Principal Chief General Manager

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
					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						
	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 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	MUTUAL FUND UNITS			
A.	<u>Equity Shares</u>	<u>Purchases</u>	<u>Sales</u>	
a.	Primary Market			
b.	Secondary Market			
B.	<u>Equity Linked Mutual Funds</u>	<u>Purchases</u>	<u>Sales</u>	
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
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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

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	--		

Format - PDR IV Return

Name of the Primary Dealer :

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

(Rs. in crore)

<u>I. BALANCE SHEET INDICATORS</u>	Quarter ended (cumulative)	Previous Quarter
<p><i>SOURCES OF FUNDS</i></p> <p>Share Capital</p> <p>Reserves & Surplus</p> <p>Deposits, if any</p> <p>Secured loans</p> <p>Unsecured loans</p> <p>TOTAL</p> <p><i>APPLICATION OF FUNDS</i></p> <p>Fixed Assets</p> <p style="padding-left: 40px;">a)Tangible asset</p> <p style="padding-left: 80px;">Gross Block (a+b)</p> <p style="padding-left: 80px;">less Depreciation</p> <p style="padding-left: 80px;">Net block</p> <p style="padding-left: 40px;">b) In tangible asset</p> <p style="padding-left: 80px;">Add Capital work in progress</p> <p>Investments</p> <p style="padding-left: 40px;">a. Govt. Securities</p> <p style="padding-left: 80px;">1. Dated GOI securities</p> <p style="padding-left: 80px;">2. State Govt. Securities</p> <p style="padding-left: 80px;">3. T-bills</p> <p style="padding-left: 40px;">b. Others (Specify)</p> <p>Current Assets, Loans and Advances</p> <p style="padding-left: 40px;">(A) Current Assets</p> <p style="padding-left: 80px;">Accrued Interest</p> <p style="padding-left: 80px;">Stock-in-Trade:</p> <p style="padding-left: 120px;">i) T bills 91 days</p> <p style="padding-left: 120px;">ii) T bills 182 days</p> <p style="padding-left: 120px;">iii) T bills 364 days</p> <p style="padding-left: 120px;">iv) CMBs</p> <p style="padding-left: 120px;">v) Dated G-Sec</p> <p style="padding-left: 120px;">vi) IIBs</p> <p style="padding-left: 120px;">vii) CDs</p> <p style="padding-left: 120px;">viii)CPs</p>		

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
<i>INCOME</i>		
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		
<u>III. FINANCIAL INDICATORS</u>			
	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		

<p>****</p> <p>Average Interest bearing liabilities</p> <ol style="list-style-type: none"> 1. Call borrowing 2. Repo 3. Borrowing from RBI 4. Others <p>Average yield on assets (Total interest income/Average Earning Assets)</p> <p>Average cost of funds (Total interest expended/Average interest bearing liabilities)</p> <p>Net interest income</p> <p>Non-interest income</p> <p>Non-interest expenditure</p> <p>Net total income</p> <p>Measures of Return</p> <p>Return on Assets</p> <p>Before tax (PBT/Ave.Total Assets)</p> <p>After tax (PAT/Ave.Total Assets)</p> <p>Return on average Equity</p> <p>Before tax (PBT/Ave.Equity)</p> <p>After tax (PAT/Ave.Equity)</p> <p>Return on Capital Employed</p> <p>Before tax (PBT/(Owners' Equity+Total Debt))</p> <p>After Tax (PAT/(Owners' Equity+Total Debt))</p> <p>Net Margin Analysis</p> <p>Net Margin (PAT/Total Income)</p> <p>Interest expenses/Total income</p>		
<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)		

<p>Effect of 1% shock in yields on portfolio value (Rs. in crore)</p> <p>MTM value of all securities (Rs. in crore)</p> <ul style="list-style-type: none"> 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 		
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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