

PRIMARY DEALER'S MONTHLY REPORT	
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Form PDR 2

Name of the Primary Dealer

Statement as at the end of :

(Rs. in crores)

Cumulative figures

SECTION A - SECURITIES MARKETS TURNOVER

Dated GOI securities	State Govt. Securities	T-bills	Total
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I. PRIMARY MARKET

NEW SUBSCRIPTIONS

i) Bidding commitment*		N.A.		
ii) Bids Tendered**				
iii) Non-competitive 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.	

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 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