

Appendix Table V.4 : A Profile of Central Government Dated Securities

(Amount in Rupees crore)

Item	2000-01	1999-2000	1998-99
1	2	3	4
1. Gross Borrowing	1,00,183	86,630	83,753
2. Repayments	28,396	16,353	14,803
3. Net Borrowings	71,787	70,277	68,950
4. Weighted Average Maturity (in years)	10.60	12.64	7.71
5. Weighted Average Yield (per cent)	10.95	11.77	11.86
6. A. Maturity Distribution - Amount			
a) Up to 5 years	12,500	..	26,399
b) Above 5 and up to 10 years	35,000	30,000	46,030
c) Above 10 years	52,683	56,630	11,324
Total	1,00,183	86,630	83,753
B. Maturity Distribution (per cent)			
a) Up to 5 years	12.48	.	31.52
b) Above 5 and up to 10 years	34.94	35.00	54.96
c) Above 10 years	52.58	65.00	13.52
Total	100.00	100.00	100.00
7. Price-Based Auctions-Amount	65,000	75,000	
8. Yield (per cent)			
Minimum	9.47	10.72	11.10
	(2 years, 11 months)	(8 years, 3 months)	(5 years)
Maximum	11.70	12.45	12.60
	(11 years, 9 months)	(19 years, 8 months)	(20 years)
9. Yield - Maturity Distribution-wise			
A. Less than 10 years			
Minimum	9.47	10.72	11.10
	(2 years, 11 months)	(8 years, 3 months)	(5 years)
Maximum	11.69	11.74	11.98
	(9 years, 10 months)	(7 years, 11 months)	(6 years)
B. 10 years			
Minimum	11.30	11.48	11.70
Maximum	11.30	11.99	12.25
C. Above 10 years			
Minimum	10.47	10.76	12.25
	(14 years)	(14 years, 9 months)	(12 years)
Maximum	11.70	12.45	12.60
	(11 years, 9 months)	(19 years, 8 months)	(12 years)

Memo Item :

1. Initial Subscriptions by RBI	31,151	27,000	38,205
2. Open Market Operations by RBI - Net Sales	19,218	35,369	26,348
3. Monetised Deficit	6,705	-5,587	11,800
4. Ways and Means Advances to Centre (Outstandings) (as on March 31)	5,395	982	3,042
.. Not applicable.			

Note : Figures in brackets represent residual maturity in years