

Appendix Table V.5 : A Profile of Central Government Dated Securities

(Amount in Rupees crore)

Item	2001-02	2000-01	1999-00
1	2	3	4
1. Gross Borrowing	1,14,213	1,00,183	86,630
2. Repayments	26,499	28,396	16,353
3. Net Borrowings	87,714	71,787	70,277
4. Weighted Average Maturity (in years)	14.26	10.60	12.64
5. Weighted Average Yield (Per cent)	9.44	10.95	11.77
6. A. Maturity Distribution – Amount			
a) Up to 5 years	2,000	12,500	..
b) Above 5 and up to 10 years	16,000	35,000	30,000
c) Above 10 years	96,213	52,683	56,630
Total	1,14,213	1,00,183	86,630
B. Maturity Distribution (Per cent)			
a) Up to 5 years	1.75	12.48	..
b) Above 5 and up to 10 years	14.01	34.94	35.00
c) Above 10 years	84.24	52.58	65.00
Total	100.00	100.00	100.00
7. Price-Based Auctions-Amount	53,000	65,000	75,000
8. Yield (Per cent)			
Minimum	6.98	9.47	10.72
	(FRB, 8 years)	(2 years, 11 months)	(8 years, 3 months)
Maximum	11.00	11.70	12.45
	(19 years, 8 months)	(11 years, 9 months)	(19 years, 8 months)
9. Yield – Maturity Distribution-wise			
A. Less than 10 years			
Minimum	6.98	9.47	10.72
	(FRB, 8 years)	(2 years, 11 months)	(8 years, 3 months)
Maximum	9.81	11.69	11.74
	(7 years, 5 months)	(9 years, 10 months)	(7 years, 11 months)
B. 10 years			
Minimum	9.39	11.30	11.48
Maximum	9.39	11.30	11.99
C. Above 10 years			
Minimum	7.18	10.47	10.76
	(14 years, 11 months)	(14 years)	(14 years, 9 months)
Maximum	11.00	11.70	12.45
	(19 years, 8 months)	(11 years, 9 months)	(19 years, 8 months)
Memo Item :			
1. Initial Subscriptions by RBI	28,892	31,151	27,000
2. Open Market Operations by RBI – Net Sales	30,335	19,218	35,369
3. Net RBI Credit to the Centre *	-5,150	6,705	-5,587
4. Ways and Means Advances to the Centre (Outstandings) (as on March 31)	5,176	5,395	982

.. Not applicable.

* Financial year variation.

Note : Figures in brackets represent residual maturity in years.