

GOVERNMENT DEBT SECURITIES MARKET

Weekly Summary of Primary and Secondary Market Transactions and Weighted Average Yield Rates

Item/Week ending	Week ending	Week ending	Week ending
Dec 22	Dec 22	Dec 22	Dec 22
2010	2010	2010	2010
Outstanding Stock of Government Securities			
Totals			
Outstanding	572,072	572,703	572,703
o/w amounts held by FPOs	59,544	61,242	61,242
o/w amounts held by Foreign Investors	56,530	56,610	56,610
Totals	1,831,809	1,831,409	1,831,409
o/w amounts held by FPOs	69,047	69,484	69,484
o/w amounts held by Foreign Investors	183,390	182,790	182,790
Totals	8,000	11,000	11,000
Total bids received	17,969	18,324	18,324
Total bids accepted	9,165	10,863	10,863
Primary Issuance			
Amount offered	0	1,600	1,600
Total bids received	0	4,470	4,470
Total bids accepted	0	1,500	1,500
Latest Primary Issues			
Totals			
+91 days	7.25%	7.25%	7.25%
+182 days	7.28%	7.28%	7.28%
+364 days	7.55%	7.55%	7.55%
Totals			
2 year	Last Issue 04.11.08	20.43%	20.43%
2 year	Last Issue 27.08.10	8.27%	8.27%
3 year	Last Issue 15.12.10	8.15%	8.15%
4 year	Last Issue 15.08.10	8.28%	8.28%
5 year	Last Issue 15.08.10	8.76%	8.76%
6 year	Last Issue 15.08.10	8.83%	8.83%
10 year	Last Issue 15.08.10	9.26%	9.26%
30 year	Last Issue 25.10.03	6.28%	6.28%
Secondary Market Activities			
Totals			
+91 days	7.25%	7.25%	7.25%
+182 days	7.28%	7.28%	7.28%
+364 days	7.55%	7.55%	7.55%
Outright transactions			
Purchased	1,828	4,132	4,132
Reverse	8,096	10,198	10,198
Repo transactions			
Repurchase	18,384	3,961	3,961
Reverse Repurchase	1,760	2,323	2,323
Totals			
Outright transactions	Purchased 6,801	2,276	2,276
Reverse	6,523	3,720	3,720
Repo transactions			
Repurchase	50,853	71,765	71,765
Reverse Repurchase	9,799	12,739	12,739
Item/Week ending	Week ending	Week ending	Week ending
Secondary Market	Dec 22	Dec 22	Dec 22
2010	2010	2010	2010
After	After	After	After
tax	tax	tax	tax

Weighted Average Yield Rates

Item	2010*	2010*	2010*
2010*	2010*	2010*	2010*
2010*	2010*	2010*	2010*
Treasury Bills			
Purchased			
+91 days	7.25%	7.25%	7.25%
+182 days	7.45%	7.45%	7.45%
+364 days	7.60%	7.60%	7.60%
Sold			
+91 days	7.25%	7.25%	7.25%
+182 days	7.28%	7.28%	7.28%
+364 days	7.55%	7.55%	7.55%
Treasury Bonds			
Purchased			
+1 year	7.20%	7.20%	7.20%
+2 year	7.68%	7.68%	7.68%
+3 year	8.02%	8.02%	8.02%
+4 year	8.27%	8.27%	8.27%
+5 year	9.20%	9.20%	9.20%
+10 year	9.26%	9.26%	9.26%
+15 year	9.26%	9.26%	9.26%
Sold			
+1 year	7.25%	7.25%	7.25%
+2 year	7.60%	7.60%	7.60%
+3 year	7.85%	7.85%	7.85%
+4 year	8.10%	8.10%	8.10%
+5 year	9.02%	9.02%	9.02%
+10 year	9.25%	9.25%	9.25%
+15 year	9.25%	9.25%	9.25%

Source: Primary Auctions and Primary Dealer Weekly Reporting System

INTEREST RATES (%)

Item	2010*	2010*	2010*
2010*	2010*	2010*	2010*
2010*	2010*	2010*	2010*
Commercial Bank Average			
Weighted Prime Lending Rate (AWPR)	9.42	9.14	10.85
Reserve Bank			
Reserve Bank Average	8.17	8.48	8.11
Weighted Deposit (AWDR)	6.24	6.43	8.11
Commercial Bank Average	8.17	8.48	8.11
Weighted Deposit (AWDR)	6.24	6.43	8.11
Treasury Bonds Auction			
02 Y & 1 mths	13.12	13.12	13.90
03 Y & 6 mths	13.12	13.12	13.90
09 Y & 11 mths	13.12	13.12	13.90
Coupon rate			
Weighted Average Yield (Excluding 10% withholding tax)	8.15	8.60	9.30
Call money rates remained between 7.50 to 8.35 percent during the week.			
*AWPR: Average for the month of November - 9.37			
Banking-AWPR			
Bank of Ceylon	10.28	10.79	10.79
Peoples Bank	11.69	10.90	10.90
Hutton National Bank	8.91	8.99	8.99
Commercial Bank of Ceylon	10.01	9.49	9.49
Sampath Bank	9.72	8.56	8.56
Sargam Bank	9.57	9.37	9.37
United Bank of Colombo	12.87	11.64	11.64
Rat Asa Banking Corporation	10.83	10.01	10.01
Nations Trust Bank	8.78	8.88	8.88
CFCB (Ceylon) Bank	8.80	8.80	8.80
NDB Bank	8.76	8.96	8.96
HSBC	9.78	8.95	8.95
Standard Chartered Bank	8.19	8.29	8.29
Cit Bank	8.50	8.63	8.63
Bank of India	10.89	7.79	7.79
Deutsche Bank	10.10	10.10	10.10
Indus Bank	10.89	10.10	10.10
Indian Overseas Bank	12.00	12.00	12.00
MCB Bank	8.53	8.53	8.53
State Bank of India	11.99	11.99	11.99
Public Bank	11.75	12.75	12.75
ICICI Bank	8.56	8.56	8.56

BUYING AND SELLING PRICES OF TREASURY BONDS

Quoted by primary dealers on 23/12/2010

Bond Series	Maturity Period (Years)	Maturity Date	DMY	Average Buying Price	Yield**	Average Selling Price	Yield**
15.05% 2011 A	2	15/05/11	100.48	100.48	7.24	100.49	7.14
15.05% 2011 B	2	01/03/11	101.47	101.47	7.24	101.47	7.23
15.05% 2011 C	2	10/07/11	102.46	102.46	7.43	102.52	7.33
15.05% 2011 D	2	01/08/12	101.71	101.71	7.78	101.63	7.68
15.05% 2011 E	2	02/10/14	94.76	94.76	8.55	95.05	8.44
15.05% 2011 F	3	15/05/11	101.31	101.31	7.50	101.30	7.22
14.50% 2011 B	3	15/06/11	103.27	103.27	7.39	103.32	7.29
14.50% 2011 C	3	15/08/11	104.86	104.86	7.46	104.82	7.37
14.50% 2011 D	3	15/01/12	104.86	104.86	7.59	104.60	7.40
14.50% 2011 E	3	10/02/12	107.31	107.31	7.69	107.40	7.62
14.50% 2011 F	3	01/09/13	96.26	96.26	8.33	96.49	8.23
13.50% 2012 A	4	01/04/12	106.85	106.85	7.72	106.93	7.65
13.50% 2012 B	4	01/07/12	108.13	108.13	7.74	108.24	7.64
13.50% 2012 C	4	01/10/13	110.40	110.40	8.03	110.52	7.97
13.50% 2012 D	4	01/03/13	107.41	107.41	8.14	107.69	8.01
13.50% 2012 E	4	01/03/14	95.29	95.29	8.72	95.45	8.66
13.50% 2012 F	4	01/06/14	93.84	93.84	8.71	94.10	8.71
07.00% 2011 A	5	01/02/11	99.85	99.85	7.72	99.86	7.14
07.00% 2011 B	5	01/08/11	99.71	99.71	7.48	99.80	7.33
07.00% 2011 C	5	01/08/15	99.20	99.20	8.68	99.28	8.68
07.00% 2011 D	5	01/03/12	99.02	99.02	7.71	99.13	7.61
07.00% 2011 E	5	01/03/15	99.88	99.88	8.29	99.94	8.29
07.00% 2011 F	5	15/07/15	99.95	99.95	9.25	100.15	9.19
06.85% 2012 A	6	15/04/12	98.92	98.92	7.72	99.00	7.65
06.85% 2012 B	6	15/10/12	98.95	98.95	7.89	99.39	7.81
06.85% 2012 C	6	01/04/13	104.65	104.65	8.06	105.12	7.98
11.75% 2012 A	6	01/04/14	108.42	108.42	8.72	108.56	8.69
11.75% 2012 B	6	01/03/15	106.29	106.29	9.29	106.53	9.22
11.00% 2012 A	6	01/08/15	106.29	106.29	9.29	106.53	9.22
07.25% 2012 A	6	01/04/16	91.29	91.29	9.38	91.60	9.30
06.40% 2012 B	6	01/08/16	87.43	87.43	9.29	87.49	9.29
06.40% 2012 C	6	01/10/16	86.94	86.94	9.38	87.22	9.31
08.50% 2013 A	10	15/01/13	100.81	100.81	8.01	101.04	7.94
08.50% 2013 B	10	01/07/13	100.81	100.81	8.06	101.04	7.94
07.50% 2013 A	10	01/08/13	98.33	98.33	8.22	98.51	8.14
07.50% 2013 B	10	01/08/13	98.33	98.33	8.22	98.51	8.14
07.50% 2013 C	10	01/11/13	98.33	98.33	8.22	98.51	8.14
07.50% 2013 D	10	01/05/19	94.18	94.18	9.52	95.01	9.47
06.20% 2020 A	10	01/08/20	79.30	79.30	9.54	79.99	9.41
06.50% 2014 A	15	01/02/18	95.09	95.09	9.46	95.86	9.31
07.50% 2014 B	15	01/07/18	96.71	96.71	9.52	100.18	9.32
07.50% 2014 C	20	01/10/23	81.30	81.30	9.56	82.28	9.41

Two way quotes for Treasury Bills

Item	Remaining	Average buying price	Yield	Average selling price	Yield	Buying & selling spread
17 days	95.29	98.49	6.98	98.49	6.98	0.00
1 month	98.40	98.40	7.28	98.40	7.28	0.00
3 months	98.20	98.20	7.29	98.20	7.29	0.02
6 months	97.58	97.58	7.36	97.58	7.36	0.04
9 months	96.71	96.71	7.27	96.71	7.27	0.00
12 months	96.35	96.35	7.39	96.41	7.28	0.05
15 months	95.71	95.71	7.46	95.71	7.34	0.07
18 months	95.08	95.08	7.49	95.15	7.37	0.08
21 months	94.44	94.44	7.52	94.44	7.47	0.08
24 months	93.80	93.80	7.54	93.90	7.43	0.10
27 months	93.16	93.16	7.57	93.16	7.47	0.08
30 months	92.52	92.52	7.58	92.63	7.47	0.11

AVERAGE WHOLESALE PRICE OF RICE MARANDAGAMULA

Item	Week ending	Week ending	Month	Year	Rs/Kg
2010*	2010*	2010*	2010*	2010*	2010*
2010*	2010*	2010*	2010*	2010*	2010*
Samba	64.38	62.30	55.71	64.12	64.12
Samba Kekulu	49.50	49.93	49.36	49.36	49.36
Raw Red	49.88	50.00	49.75	54.35	54.35</