

ECONOMIC INDICATORS

11 - 02 - 2011

EXCHANGE RATES (Rs. per unit)

	Week ending Feb. 11	Week ending Feb. 11	Year ago
Commercial Bank Avg. Middle Rate (prevailing at 9.30 a.m.)			
US\$	111.80	110.80	114.70
SGT	178.45	179.82	179.33
Yen	1.33	1.36	1.27
Yen	150.83	150.27	150.08
INR (1)	2.44	2.44	2.47
SDR (As at 10 Feb. '11)	173.30	174.65	177.14
Central Bank purchases and sales of foreign exchange from commercial banks (US\$ Mn.)			
Jan.	Month	Month	Year ago
Purchases	30.50	70.40	27.25
Sales	0.00	0.00	34.15
Week ending Feb. 11	Week ending Feb. 11	Week ending Feb. 11	Year ago
Average Daily Interbank Volume (US\$ Mn.)	48.29	45.77	39.08
Spot, forward and cash transactions among commercial banks			
Forward Transactions			
Forward Rates (US\$/₹)			
1 month	111.34	111.21	115.25
3 months	111.39	111.53	116.06
Average Daily Interbank Forward Volume (US\$ Mn.)	13.15	16.74	13.37
Outstanding Forward Volume (US\$ Mn.)	897.73	888.44	545.61
(As at 10 Feb. '11)			
In normal times the Rupee appreciated against the SGT, Yen, Euro and SDR.			
(1) Central bank indicative rate. (2) Weekly average based on actual transactions.			

INTEREST RATES (%)

	Week ending Feb. 11	Week ending Feb. 11	Year ago
Commercial Bank Average Weighted Prime Lending Rate (AWPR)	9.17	9.47	10.99
Treasury Bill Yield (Excluding 10% withholding tax)			
- 91 days	7.54	7.00	7.99
- 182 days	7.09	7.09	8.93
- 364 days	7.33	7.33	9.48
Central Bank Overnight Repurchase rate (Repo)	7.00	7.00	7.50
Central Bank Overnight Reverse Repurchase rate (Call Money)	8.50	8.50	9.75
Average (Call)	7.21	7.79	9.02
Si Lanka Inter Bank Offer Rate (SLBOR)			
1 day	7.88	7.88	9.00
7 days	7.54	7.88	9.27
1 month	8.04	8.13	9.52
3 months	8.12	8.17	9.78
6 months	8.21	8.31	10.20
12 months	8.33	8.47	10.25
December	Month	Month	Year ago
Saving Deposits - Commercial Banks	10.00-10.50	10.00-10.50	10.50
One Year Fixed Deposits - Commercial Banks	5.00-10.00	5.15-10.00	5.00
Commercial Bank Average Weighted Fixed Deposit Rate (AWFDR)	6.21	6.23	7.73
Commercial Bank Average Weighted Fixed Deposit Rate (AWFDR)	6.16	6.23	7.73
Saving Deposits - NSB	8.00	8.00	9.50
One Year Fixed Deposits - NSB	6.00	6.00	7.50
Treasury Bonds Auction	10.00	10.00	10.00
Coupon rate	7.77	8.00	9.00
Weighted Average Yield (Excluding 10% withholding tax)	7.77	8.00	9.00
Call money rates remained between 7.25 to 7.95 percent during the week.			
*AWPR - Average for the month of January 2011 - 9.12			

	Week ending Feb. 11	Week ending Feb. 11	Year ago
Bank of Ceylon	11.02	10.43	
People's Bank	11.87	10.82	
Nation National Bank	8.78	8.46	
Commercial Bank of Ceylon	9.31	9.74	
Sampath Bank	10.09	10.62	
Seylan Bank	10.34	9.91	
Union Bank of Colombo	10.10	12.20	
Par Asia Banking Corporation	10.28	10.62	
Nations Trust Bank	9.50	9.15	
DFCC Bank	8.19	8.24	
NDB Bank	6.00	6.89	
HSCC	8.54	8.55	
Standard Chartered Bank	7.82	7.88	
Cal Bank	10.18	10.19	
Deutsche Bank	9.27	8.30	
Habib Bank	11.74	11.75	
Indian Overseas Bank	12.00	10.77	
Indian Overseas Bank	12.00	10.77	
MCB Bank	8.09	8.42	
State Bank of India	11.74	11.74	
Public Bank	11.75	11.75	
ICICI Bank	8.56	8.56	

GOVERNMENT DEBT SECURITIES MARKET

	Week ending Feb. 02	Week ending Feb. 02	Year ago
Outstanding Stock of Government Securities			
Taills	Outstanding	Rs. Mn.	Rs. Mn.
c/w, amounts held by	67,350	61,921	
Foreign Investors	59,890	58,400	
Outstanding	1,860,789	1,858,053	
c/w, amounts held by	60,415	62,089	
Foreign Investors	18,620	182,490	
Outstanding	11,000	11,000	
Total bids received	33,123	21,500	
Amount offered	0	1,500	
Total bids received	0	4,496	
Amount offered	0	1,500	
Latest Primary Issues			
Taills	91 days	6.99%	7.00%
182 days	7.09%	7.09%	
364 days	7.33%	7.33%	
2 year	Last issue 04.11.08	20.43%	20.43%
2 year	Last issue 17.08.10	8.75%	8.75%
4 year	Last issue 17.01.11	7.99%	7.99%
6 year	Last issue 17.01.11	8.20%	8.20%
8 year	Last issue 15.08.10	8.76%	8.76%
10 year	Last issue 01.02.11	9.15%	9.15%
10 year	Last issue 15.08.03	7.63%	7.63%
20 year	Last issue 25.10.03	6.98%	6.98%
Secondary Market Activities			
Taills	Purchased	2,137	6,864
Outright transactions	Sold	8,903	6,588
Repo transactions	Purchased	6,840	32,195
Reverse	Reverse	4,299	7,245
Taills	Purchased	17,183	8,000
Outright transactions	Sold	13,131	9,933
Repo transactions	Purchased	62,780	70,422
Reverse	Reverse	15,072	11,716
Item/Week ended	Week ending Feb. 02	Week ending Feb. 02	Year ago
Secondary Market	Week ending Feb. 02	Week ending Feb. 02	Year ago
Weighted Average Yield Rates			
Treasury Bills			
Purchased	91 days	7.00%	7.00%
182 days	7.10%	7.10%	
364 days	7.33%	7.33%	
Sold	91 days	6.85%	7.00%
182 days	7.05%	7.05%	
364 days	7.33%	7.33%	
Treasury Bonds			
Purchased	1 year	7.49%	0.00%
1 year	2 year	7.60%	7.65%
2 year	3 year	8.20%	8.15%
3 year	4 year	8.79%	8.75%
4 year	5 year	8.80%	8.80%
5 year	10 year	9.30%	0.00%
10 year	15 year	0.00%	0.00%
15 year	20 year	0.00%	0.00%
20 year	25 year	0.00%	0.00%
25 year	30 year	0.00%	0.00%
30 year	35 year	0.00%	0.00%
35 year	40 year	0.00%	0.00%
40 year	45 year	0.00%	0.00%
45 year	50 year	0.00%	0.00%
50 year	55 year	0.00%	0.00%
55 year	60 year	0.00%	0.00%
60 year	65 year	0.00%	0.00%
65 year	70 year	0.00%	0.00%
70 year	75 year	0.00%	0.00%
75 year	80 year	0.00%	0.00%
80 year	85 year	0.00%	0.00%
85 year	90 year	0.00%	0.00%
90 year	95 year	0.00%	0.00%
95 year	100 year	0.00%	0.00%
100 year	105 year	0.00%	0.00%
105 year	110 year	0.00%	0.00%
110 year	115 year	0.00%	0.00%
115 year	120 year	0.00%	0.00%
120 year	125 year	0.00%	0.00%
125 year	130 year	0.00%	0.00%
130 year	135 year	0.00%	0.00%
135 year	140 year	0.00%	0.00%
140 year	145 year	0.00%	0.00%
145 year	150 year	0.00%	0.00%
150 year	155 year	0.00%	0.00%
155 year	160 year	0.00%	0.00%
160 year	165 year	0.00%	0.00%
165 year	170 year	0.00%	0.00%
170 year	175 year	0.00%	0.00%
175 year	180 year	0.00%	0.00%
180 year	185 year	0.00%	0.00%
185 year	190 year	0.00%	0.00%
190 year	195 year	0.00%	0.00%
195 year	200 year	0.00%	0.00%
200 year	205 year	0.00%	0.00%
205 year	210 year	0.00%	0.00%
210 year	215 year	0.00%	0.00%
215 year	220 year	0.00%	0.00%
220 year	225 year	0.00%	0.00%
225 year	230 year	0.00%	0.00%
230 year	235 year	0.00%	0.00%
235 year	240 year	0.00%	0.00%
240 year	245 year	0.00%	0.00%
245 year	250 year	0.00%	0.00%
250 year	255 year	0.00%	0.00%
255 year	260 year	0.00%	0.00%
260 year	265 year	0.00%	0.00%
265 year	270 year	0.00%	0.00%
270 year	275 year	0.00%	0.00%
275 year	280 year	0.00%	0.00%
280 year	285 year	0.00%	0.00%
285 year	290 year	0.00%	0.00%
290 year	295 year	0.00%	0.00%
295 year	300 year	0.00%	0.00%
300 year	305 year	0.00%	0.00%
305 year	310 year	0.00%	0.00%
310 year	315 year	0.00%	0.00%
315 year	320 year	0.00%	0.00%
320 year	325 year	0.00%	0.00%
325 year	330 year	0.00%	0.00%
330 year	335 year	0.00%	0.00%
335 year	340 year	0.00%	0.00%
340 year	345 year	0.00%	0.00%
345 year	350 year	0.00%	0.00%
350 year	355 year	0.00%	0.00%
355 year	360 year	0.00%	0.00%
360 year	365 year	0.00%	0.00%
365 year	370 year	0.00%	0.00%
370 year	375 year	0.00%	0.00%
375 year	380 year	0.00%	0.00%
380 year	385 year	0.00%	0.00%
385 year	390 year	0.00%	0.00%
390 year	395 year	0.00%	0.00%
395 year	400 year	0.00%	0.00%
400 year	405 year	0.00%	0.00%
405 year	410 year	0.00%	0.00%
410 year	415 year	0.00%	0.00%
415 year	420 year	0.00%	0.00%
420 year	425 year	0.00%	0.00%
425 year	430 year	0.00%	0.00%
430 year	435 year	0.00%	0.00%
435 year	440 year	0.00%	0.00%
440 year	445 year	0.00%	0.00%
445 year	450 year	0.00%	0.00%
450 year	455 year	0.00%	0.00%
455 year	460 year	0.00%	0.00%
460 year	465 year	0.00%	0.00%
465 year	470 year	0.00%	0.00%
470 year	475 year	0.00%	0.00%
475 year	480 year	0.00%	0.00%
480 year	485 year	0.00%	0.00%
485 year	490 year	0.00%	0.00%
490 year	495 year	0.00%	0.00%
495 year	500 year	0.00%	0.00%
500 year	505 year	0.00%	0.00%
505 year	510 year	0.00%	0.00%
510 year	515 year	0.00%	0.00%
515 year	520 year	0.00%	0.00%
520 year	525 year	0.00%	0.00%
525 year	530 year	0.00%	0.00%
530 year	535 year	0.00%	0.00%
535 year	540 year	0.00%	0.00%
540 year	545 year	0.00%	0.00%
545 year	550 year	0.00%	0.00%
550 year	555 year	0.00%	0.00%
555 year	560 year	0.00%	0.00%
560 year	565 year	0.00%	0.00%
565 year	570 year	0.00%	0.00%
570 year	575 year	0.00%	0.00%
575 year	580 year	0.00%	0.00%
580 year	585 year	0.00%	0.00%
585 year	590 year	0.00%	0.00%
590 year	595 year	0.00%	0.00%
595 year	600 year	0.00%	0.00%
600 year	605 year	0.00%	0.00%
605 year	610 year	0.00%	0.00%
610 year	615 year	0.00%	0.00%
615 year	620 year	0.00%	0.00%
620 year	625 year	0.00%	0.00%
625 year	630 year	0.00%	0.00%
630 year	635 year	0.00%	0.00%
635 year	640 year	0.00%	0.00%
640 year	645 year	0.00%	0.00%
645 year	650 year	0.00%	0.00%
650 year	655 year	0.00%	0.00%
655 year	660 year	0.00%	0.00%
660 year	665 year	0.00%	0.00%
665 year	670 year	0.00%	0.00%
670 year	675 year	0.00%	0.00%
675 year	680 year	0.00%	0.00%
680 year	685 year	0.00%	0.00%
685 year	690 year	0.00%	0.00%
690 year	695 year	0.00%	0.00%
695 year	700 year	0.00%	0.00%
700 year	705 year	0.00%	0.00%
705 year	710 year	0.00%	0.00%
710 year	715 year	0.00%	0.00%
715 year	720 year	0.00%	0.00%
720 year	725 year	0.00%	0.00%
725 year	730 year	0.00%	0.00%
730 year	735 year	0.00%	0.00%
735 year	740 year	0.00%	0.00%
740 year	745 year	0.00%	0.00%
745 year	750 year	0.00%	0.00%
750 year	755 year	0.00%	0.00%
755 year	760 year	0.00%	0.00%
760 year	765 year	0.00%	0.00%
765 year	770 year	0.00%	0.00%
770 year	775 year	0.00%	0.00%
775 year	780 year	0.00%	0.00%
780 year	785 year	0.00%	0.00%
785 year	790 year	0.00%	0.00%
790 year	795 year	0.00%	0.00%
795 year	800 year	0.00%	0.00%
800 year	805 year	0.00%	0.00%
805 year	810 year	0.00%	0.00%
810 year	815 year	0.00%	0.00%
815 year	820 year	0.00%	0.00%
820 year	825 year	0.00%	0.00%
825 year	830 year	0.00%	0.00%
830 year	835 year	0.00%	0.00%
835 year	840 year	0.00%	0.00%