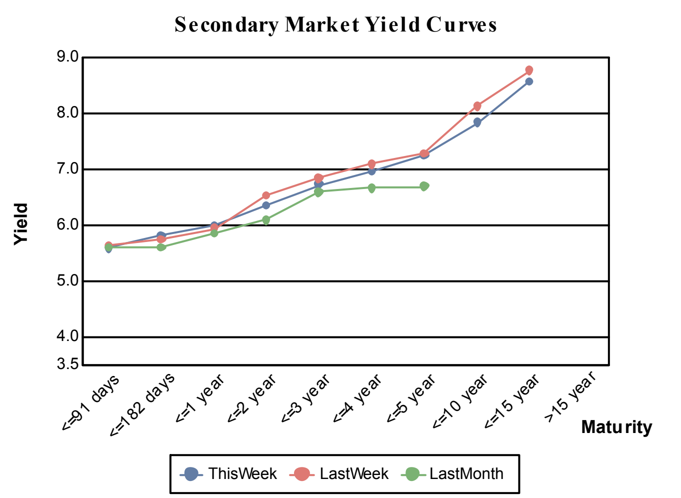
GOVERNMENT SECURITIES MARKET
WEEKLY SUMMARY OF PRIMARY & SECONDARY MARKET TRANSACTIONS
AND WEIGHTED AVERAGE YIELD RATES

Item / Week Ended			Week Ending 05-Nov-2014	Week Ending 29-Oct-2014
Outstanding Stock of Government Securities			Rs Mn	Rs Mn
Treasury Bills				
Outstanding			716,707	715,022
o/w. amounts held by PDs			74,350	76,749
Treasury Bonds				
Outstanding			3,316,635	3,309,791
o/w. amounts held by PDs			69,430	73,666
			0	0
Government Securities held by Foreign Investors			459,333	462,284
Primary Issues				
Treasury Bills				
Amount Offered			12,000	10,000
Total Bids Received			45,722	32,214
Total Bids Accepted			22,161	11,550
Treasury Bonds				
Amount Offered			0	0
Total Bids Received			0	0
Total Bids Accepted			0	0
Latest Primary Issues				
Treasury Bills				
<=91 days			0.0000 %	0.0000 %
<=182 days			5.8400 %	0.0000 %
<=364 days			6.0000 %	6.0000 %
Treasury Bonds				
<2 year	Last Issue		0.0000 %	0.0000 %
2 year	Last Issue	02/08/2012	13.6200 %	13.6200 %
3 year	Last Issue	12/08/2013	10.8700 %	10.8700 %
4 year	Last Issue	02/08/2012	14.1000 %	14.1000 %
5 year	Last Issue	02/06/2014	8.9300 %	8.9300 %
6 year	Last Issue	01/03/2013	10.9700 %	10.9700 %
10 year	Last Issue	15/07/2014	9.2300 %	9.2300 %
15 year	Last Issue	01/10/2014	8.6300 %	8.6300 %
20 year	Last Issue	01/04/2014	11.3200 %	11.3200 %
Secondary market Activities				
Treasury Bills				
Outright Transactions				
Purchased			6,707	4,106
Sold			5,864	11,010
Repo Transactions				
Repurchase			42,191	18,618
Reverse Repurchase			10,199	9,586
Treasury Bonds				
Outright Transactions				
Purchased			33,716	25,687
Sold			37,505	26,100
Repo Transactions				
Repurchase			74,180	76,791
Reverse Repurchase			29,179	26,182

Item / Week Ended Secondary Market	Week Ending 05-Nov-2014	Week Ending 29-Oct-2014
Weighted Average Yield Rates	After Tax	After Tax
Treasury Bills		
Purchased		
<=91 days	5.70%	5.70%
<=182 days	5.90%	5.80%
<=364 days	6.05%	6.00%
Sold		
<=91 days	5.50%	5.60%
<=182 days	5.75%	5.70%
<=364 days	5.95%	5.90%
Treasury Bonds		
Purchased		
<=1 year	0.00%	0.00%
<=2 year	6.50%	6.70%
<=3 year	6.77%	6.90%
<=4 year	7.00%	7.15%
<=5 year	7.30%	7.35%
<=10 year	7.87%	8.18%
<=15 year	8.65%	8.90%
>15 year	0.00%	0.00%
Sold		
<=1 year	0.00%	0.00%
<=2 year	6.25%	6.40%
<=3 year	6.70%	6.80%
<=4 year	6.95%	7.05%
<=5 year	7.20%	7.25%
<=10 year	7.82%	8.10%
<=15 year	8.50%	8.65%
>15 year	0.00%	0.00%



7 years last issue 16/04/2012 -12.50%
8 years last issue 01/10/2014 -07.15%
9 years last issue 02/05/2013 -11.77%
12 years last issue 02/05/2013 -12.09%
30 Years last issue 02/06/2014 -11.75%

The yield rates of Treasury bills at the primary market auction held on November 04, 2014 remained same for 364 days maturity and 182 days maturity accepted at 5.84 per cent. The Treasury bill auction was oversubscribed with Rs.45,722 million of bids received against the offered amount of Rs. 12,000 million. Rs. 22,161 million was accepted at the auction.

The total outright transactions reported by primary dealers for the week ending November 05, 2014 amounted to Rs. 83,792 million, of which Rs. 71,221 million was reported for T-bonds and Rs. 12,571 million was reported for T-bills. The repurchase and reverse repurchase transactions by primary dealers amounted to Rs. 155,749 million for the same period.

Source : Primary Dealer Weekly Reporting System, Public Debt Department, CBSL