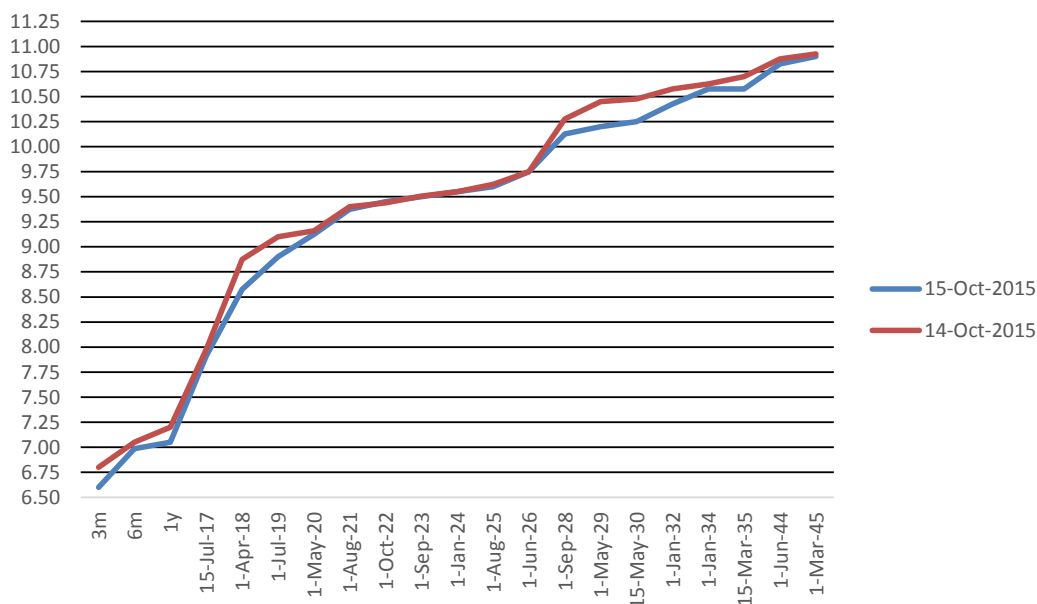


The day opened seeing traders taking down the 2017, 2018, 2020, 2021 and 2023 maturities. The market witnessed about a 20 basis points drop across the yield curve before rebounding to almost opening levels. There was genuine buying interest shown on the 2028 and longer maturities where yields dropped compared to their opening levels. According to data published by the Central Bank of Sri Lanka liquidity in the system had dropped to LKR 54.507 Billion while the overnight call money rate averaged at 6.35% and the overnight repo rate at 6.33%

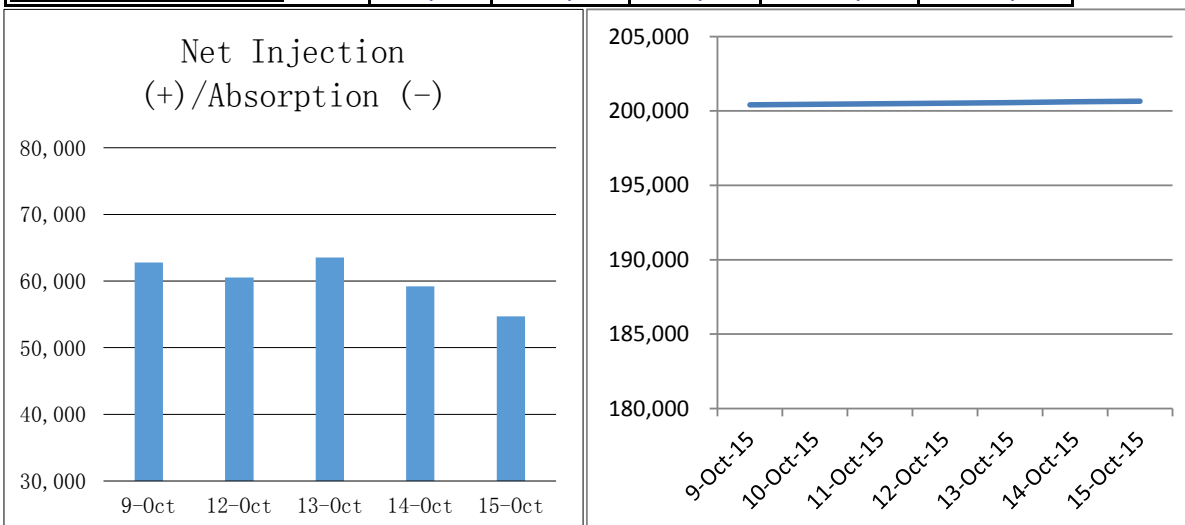
15-Oct-15

Maturity	Offer %	Bid %	GAP	15-Oct-2015	14-Oct-2015
3m	6.55	6.65		6.60	6.80
6m	6.95	7.02	0.39	6.99	7.05
1y	7.00	7.10	0.07	7.05	7.20
15-Jul-17	7.87	7.95	0.86	7.91	7.98
1-Apr-18	8.55	8.60	0.66	8.58	8.88
1-Jul-19	8.87	8.93	0.32	8.90	9.10
1-May-20	9.10	9.15	0.23	9.13	9.16
1-Aug-21	9.35	9.40	0.25	9.38	9.40
1-Oct-22	9.40	9.50	0.07	9.45	9.44
1-Sep-23	9.45	9.55	0.05	9.50	9.51
1-Jan-24	9.50	9.60	0.05	9.55	9.55
1-Aug-25	9.55	9.65	0.05	9.60	9.63
1-Jun-26	9.70	9.80	0.15	9.75	9.75
1-Sep-28	10.05	10.20	0.38	10.13	10.28
1-May-29	10.15	10.25	0.07	10.20	10.45
15-May-30	10.20	10.30	0.05	10.25	10.48
1-Jan-32	10.35	10.50	0.18	10.43	10.58
1-Jan-34	10.50	10.65	0.15	10.58	10.63
15-Mar-35	10.50	10.65	0.00	10.58	10.70
1-Jun-44	10.65	11.00	0.25	10.83	10.88
1-Mar-45	10.70	11.10	0.07	10.90	10.93



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Market Liquidity	9-Oct-15	12-Oct-15	13-Oct-15	14-Oct-15	15-Oct-15
Standing Deposit Facility(Mn)	62,782	60,540	63,521	59,196	54,707
Standing Lending Facility(Mn)	-	-	-	-	-
CBSL Holdings: (Mn)	200,414	200,525	200,569	200,615	200,658



Repo Market	9-Oct-15	12-Oct-15	13-Oct-15	14-Oct-15	15-Oct-15
Minimum Rate:	6.40%	5.25%	6.25%	6.25%	6.25%
Maximum Rate:	6.55%	6.50%	6.50%	6.60%	6.45%
Weighted Average:	6.48%	6.36%	6.36%	6.35%	6.33%
Gross Amount:(LKR Mio)	7,740	6,830	9,140	9,980	8,780

Call Money Market	9-Oct-15	12-Oct-15	13-Oct-15	14-Oct-15	15-Oct-15
Minimum Rate:	6.35%	6.35%	6.35%	6.35%	6.35%
Maximum Rate:	6.40%	6.40%	6.40%	6.40%	6.40%
Weighted Average:	6.38%	6.37%	6.36%	6.35%	6.35%
Gross Amount:(LKR Mio)	15,910	10,230	14,080	9,930	19,440
Spot Opening :	140.40/60	140.20/35	140.30/40	140.55/70	140.85/05
Spot Closing :	140.30/40	140.39/45	140.55/65	140.90/00	141.00/05
Spot High :	140.35	140.40	140.55	141.00	141
Spot Low :	140.25	140.35	140.4	140.75	140.98

Spot Dollar closing 141.00/05

Forex Volumes (14-Oct-2015) USD (Mn) Average

Cash	-	-
TOM	28.75	140.5644
Spot	27.75	140.6841
Forwards	50.00	
Total	106.50	

Commodities	USD
Gold	1184.2
Crude Oil	46.12
Brent Oil	49.48

(Sources: Bloomberg, , cbsl.gov.lk)



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