

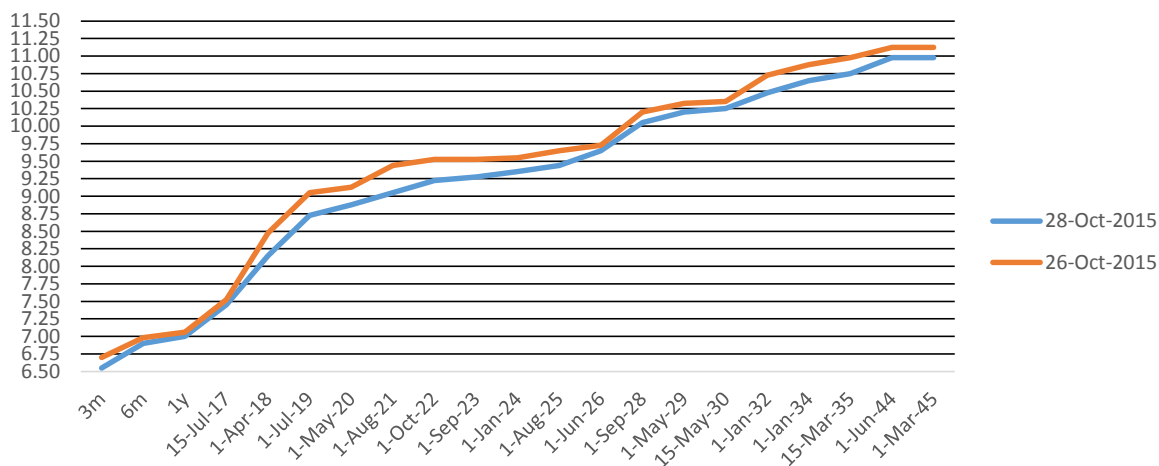
Based on news that Sri Lanka has managed to secure USD 1.5 Billion on its latest sovereign issue, made traders go long on liquid maturities beginning from 02 Years to mature up to 20 Years to maturity. The market witnessed about four trading cycles within the day closing approximately 15 basis points below their respective opening levels. There was aggressive buying seen on the side of locals with an addition of a fairly new PD who very actively bought into 2018s, 2019s, 2020s and 2021s. The following bonds were announced to be auctioned off on 30th October 2015, with settlement due on 02nd November 2015.

Maturity Date	1-May-20	1-Jan-24	15-May-30
Coupon	9.25%	11.40%	11.00%
Offered Amm. (Mn.)	3,000.00	3,000.00	3,000.00
Prev. Auc. Yield	9.58%	9.23%	10.96%

Liquidity in the system was LKR 71.681 Bn. The Overnight call money rate and the over night repo rate averaged at 6.35% and 6.09% respectively.

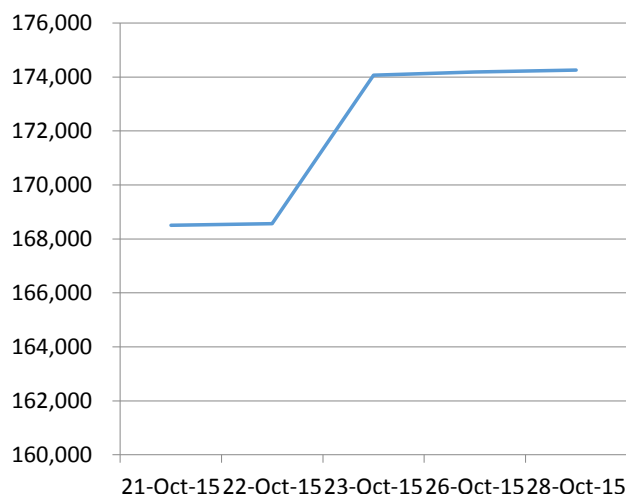
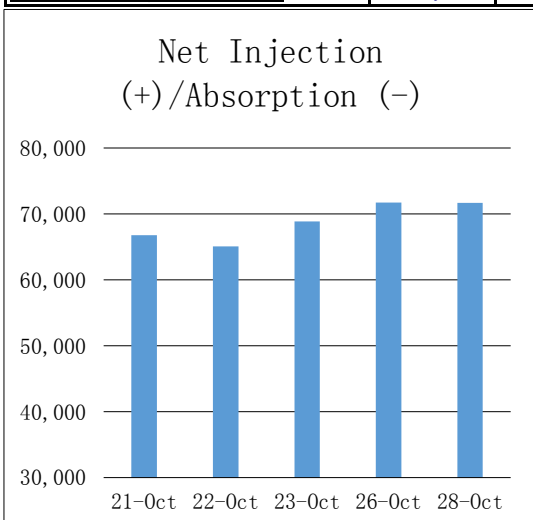
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<u>Maturity</u>	<u>Offer %</u>	<u>Bid %</u>	<u>GAP</u>	<u>28-Oct-2015</u>	<u>26-Oct-2015</u>
3m	6.50	6.60		6.55	6.70
6m	6.85	6.95	0.35	6.90	6.98
1y	6.95	7.05	0.10	7.00	7.06
15-Jul-17	7.40	7.50	0.45	7.45	7.53
1-Apr-18	8.10	8.20	0.70	8.15	8.48
1-Jul-19	8.70	8.75	0.58	8.73	9.05
1-May-20	8.85	8.90	0.15	8.88	9.13
1-Aug-21	9.00	9.10	0.18	9.05	9.44
1-Oct-22	9.20	9.25	0.17	9.23	9.53
1-Sep-23	9.25	9.30	0.05	9.28	9.53
1-Jan-24	9.30	9.40	0.08	9.35	9.55
1-Aug-25	9.40	9.48	0.09	9.44	9.65
1-Jun-26	9.60	9.70	0.21	9.65	9.73
1-Sep-28	10.00	10.10	0.40	10.05	10.20
1-May-29	10.15	10.25	0.15	10.20	10.33
15-May-30	10.20	10.30	0.05	10.25	10.35
1-Jan-32	10.40	10.55	0.23	10.48	10.73
1-Jan-34	10.60	10.70	0.17	10.65	10.88
15-Mar-35	10.70	10.80	0.10	10.75	10.98
1-Jun-44	10.85	11.10	0.23	10.98	11.13
1-Mar-45	10.85	11.10	0.00	10.98	11.13



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Market Liquidity	21-Oct-15	22-Oct-15	23-Oct-15	26-Oct-15	28-Oct-15
Standing Deposit Facility(Mn)	66,740	65,047	68,831	71,728	71,681
Standing Lending Facility(Mn)	-	-	-	-	-
CBSL Holdings: (Mn)	168,502	168,569	174,064	174,180	174,254



Repo Market	21-Oct-15	22-Oct-15	23-Oct-15	26-Oct-15	28-Oct-15
Minimum Rate:	6.25%	6.25%	6.10%	5.50%	6.00%
Maximum Rate:	6.45%	6.40%	6.35%	6.25%	6.30%
Weighted Average:	6.28%	6.27%	6.25%	6.11%	6.09%
Gross Amount:(LKR Mio)	10,260	11,130	8,750	10,350	5,450

Call Money Market	21-Oct-15	22-Oct-15	23-Oct-15	26-Oct-15	28-Oct-15
Minimum Rate:	6.35%	6.30%	6.00%	6.35%	6.35%
Maximum Rate:	6.40%	6.40%	6.40%	6.40%	6.40%
Weighted Average:	6.35%	6.35%	6.35%	6.35%	6.35%
Gross Amount:(LKR Mio)	21,610	21,290	17,930	14,610	13,430
Spot Opening :	140.95/05	141.00/10	141.05/15	141.05/15	141.00/10
Spot Closing :	141.00/10	141.05/15	141.05/15	141.05/15	140.85/90
Spot High :	141.05	141.05	141.10	141.10	140.90
Spot Low :	141.00	141.00	141.05	141.10	140.85

Spot Dollar closing 141.00/10

Forex Volumes (26-Oct-2015) USD (Mn) Average

Cash	11.00	140.9518
TOM	2.00	140.9500
Spot	5.75	141.1087
Forwards	26.00	
Total	44.75	

Commodities	USD
Gold	1172.5
Crude Oil	43.59
Brent Oil	47.25

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