

### Market Commentary

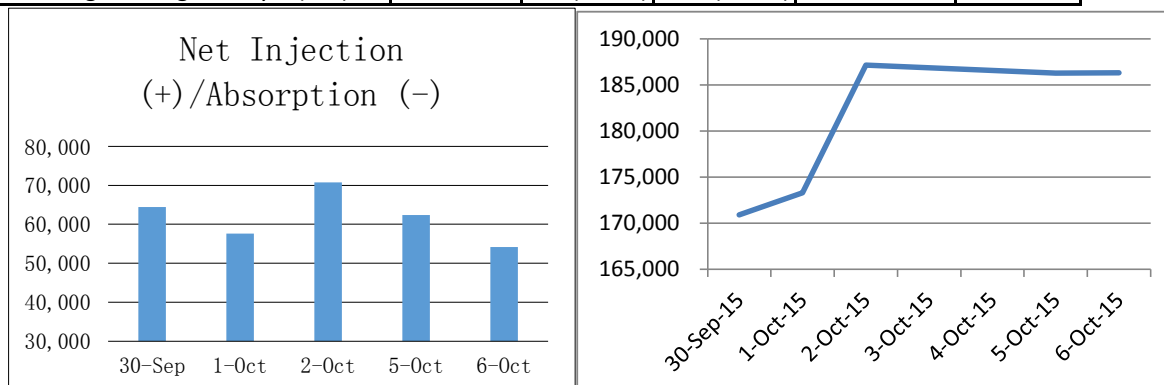
There was moderate activity seen on the 2018,2019 and the 2021 bond maturities triggered by foreign participation on the sell side. This was equally matched by the appetite from the locals witnessing significant buying where the rates settled back at the opening levels.

The 01st July 2019 sold up to 9.70% was again taken down closing at 9.65%-9.70%, the 01st May 2021 Bond sold up to 10.10% closed at 10.05% -10.10% and the 01st April 2018 closed at 9.40%-9.45%.

The call money rate averaged around 6.35% and the Repo rate at 6.49% maintaining the gap from yesterday.

Japan to provide 45.4 billion Yen loan to expand Bandaranaike International airport read an e mail from Japanese foreign ministry.

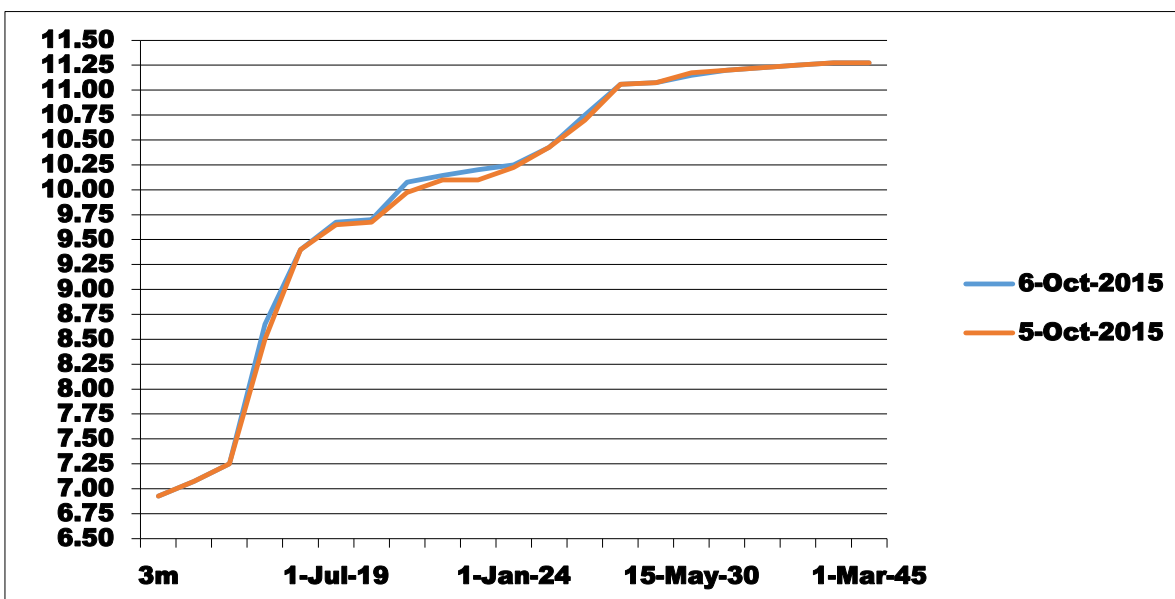
<u>Market Liquidity</u>	30-Sep-15	1-Oct-15	2-Oct-15	5-Oct-15	6-Oct-15
Standing Deposit Facility: (Mn)	62,385	56,580	60,021	61,226	56,425
Standing Lending Facility: (Mn)	-	(2,426)	(1,000)	-	-



<u>CBSL Holdings: (Mn)</u>	170,916	173,300	187,156	186,280	186,320
<u>Repo Market</u>	30-Sep-15	1-Oct-15	2-Oct-15	5-Oct-15	6-Oct-15
Minimum Rate:	6.40%	6.40%	6.35%	6.30%	6.45%
Maximum Rate:	6.55%	6.55%	6.70%	6.60%	6.50%
Weighted Average:	6.47%	6.47%	6.54%	6.49%	6.49%
Gross Amount:( LKR Mio)	20,570	18,020	14,000	11,610	13,962

<u>Call Money Market</u>	30-Sep-15	1-Oct-15	2-Oct-15	5-Oct-15	6-Oct-15
Minimum Rate:	6.35%	6.35%	6.35%	6.35%	6.35%
Maximum Rate:	6.35%	6.40%	6.40%	6.40%	6.40%
Weighted Average:	6.35%	6.35%	6.35%	6.35%	6.35%
Gross Amount:(LKR Mio)	11,770	22,490	22,410	17,340	17,110
<u>Spot Rate</u>	30-Sep-15	1-Oct-15	2-Oct-15	5-Oct-15	6-Oct-15
Spot Opening :	141.15/40	141.15/35	141.15/35	141.20/40	141.15/30
Spot Closing :	141.20/30	141.20/30	141.20/30	141.24/28	141.00/05
Spot High :	141.3	141.3	141.28	141.28	141.2
Spot Low :	141.25	141.2	141.22	141.25	140.95

<b>Treasury Bond Closing Rates</b>				
<b>Maturity</b>	<b>Offer %</b>	<b>Bid %</b>	<b>6-Oct-2015</b>	<b>5-Oct-2015</b>
3m	6.85	7.00	6.93	6.93
6m	7.00	7.15	7.08	7.08
1y	7.15	7.35	7.25	7.25
15-Jul-17	8.60	8.70	8.65	8.50
1-Jun-18	9.35	9.45	9.40	9.40
1-Jul-19	9.65	9.70	9.68	9.65
1-May-20	9.65	9.75	9.70	9.68
1-Aug-21	10.05	10.10	10.08	9.98
1-Oct-22	10.12	10.17	10.15	10.10
1-Sep-23	10.15	10.25	10.20	10.10
1-Jan-24	10.20	10.30	10.25	10.23
1-Aug-25	10.40	10.45	10.43	10.43
1-Jun-26	10.60	10.90	10.75	10.70
1-Sep-28	11.02	11.10	11.06	11.06
1-May-29	11.00	11.15	11.08	11.08
15-May-30	11.05	11.25	11.15	11.18
1-Jan-32	11.05	11.35	11.20	11.20
1-Jan-34	11.05	11.40	11.23	11.23
15-Mar-35	11.05	11.45	11.25	11.25
1-Jun-44	11.05	11.50	11.28	11.28
1-Mar-45	11.05	11.50	11.28	11.28



Spot Dollar closing	141.00/05	
<b>Forex Volumes (05-Oct-2015)</b>	<b>USD (Mn)</b>	<b>Average</b>
Cash	4.00	141.1675
TOM	22.5	141.2133
Spot	34.75	141.2243
Forwards	32.75	
<b>Total</b>	<b>94.00</b>	

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