

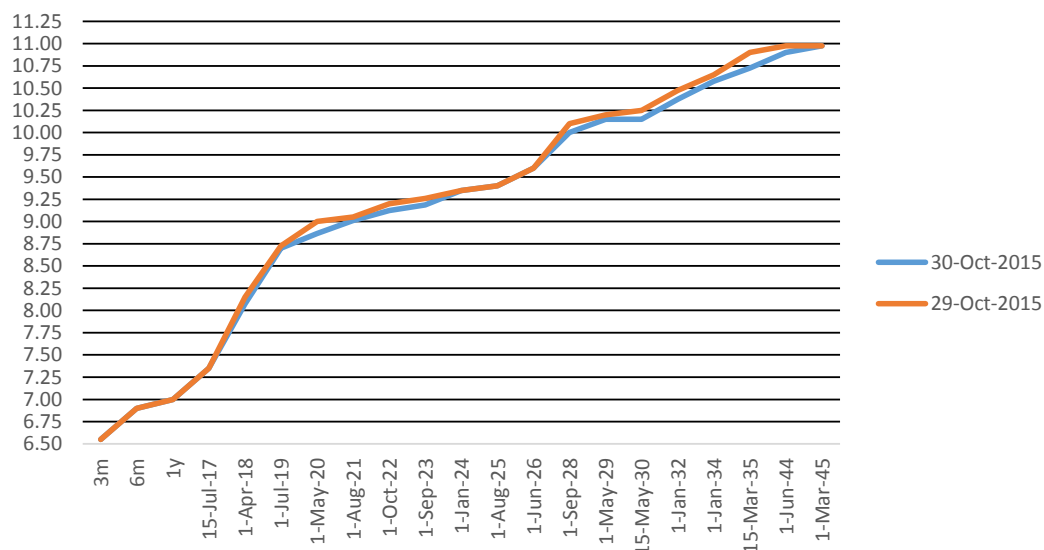
There was very little activity in the secondary market for Tbons during morning hours except for a bit of buying interest shown by locals on the 2019 and 2023 Tbons. Thin volumes were seen changing hands before coming to a complete halt after commencement of the auction.

While the 01st January 2024 was rejected at the Bond auction, keeping with the trend seen in the past Tbond auction the 01st May 2020 averaged at 8.99% and the 15th May 2030 averaged at 10.33% almost par with their current secondary market yields.

According to data released by the CBSL foreign holdings had grown by LKR1.698 billion. This, coupled with the outcome at the Tbond auction is positive news for investors in government securities. Liquidity in the system increased to LKR 82.24 Billion while the overnight call money rate and overnight repo rate averaged at 6.33% and 6.12% respectively.

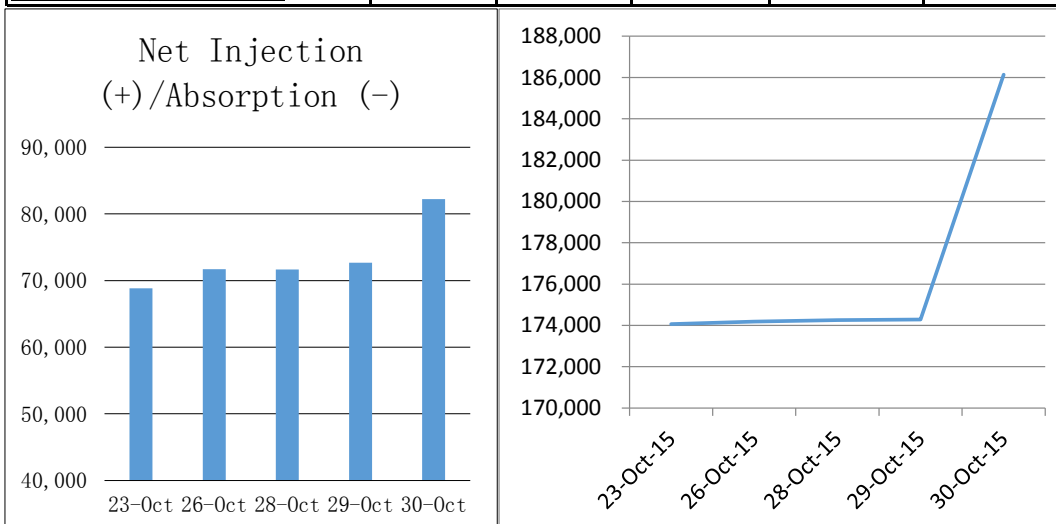
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<u>Maturity</u>	<u>Offer %</u>	<u>Bid %</u>	<u>GAP</u>	<u>30-Oct-2015</u>	<u>29-Oct-2015</u>
3m	6.50	6.60		6.55	6.55
6m	6.85	6.95	0.35	6.90	6.90
1y	6.95	7.05	0.10	7.00	7.00
15-Jul-17	7.30	7.40	0.35	7.35	7.35
1-Apr-18	8.00	8.15	0.73	8.08	8.15
1-Jul-19	8.65	8.75	0.63	8.70	8.73
1-May-20	8.83	8.90	0.17	8.87	9.00
1-Aug-21	8.97	9.05	0.15	9.01	9.05
1-Oct-22	9.05	9.20	0.11	9.13	9.20
1-Sep-23	9.15	9.22	0.06	9.19	9.26
1-Jan-24	9.30	9.40	0.17	9.35	9.35
1-Aug-25	9.35	9.45	0.05	9.40	9.40
1-Jun-26	9.55	9.65	0.20	9.60	9.60
1-Sep-28	9.90	10.10	0.40	10.00	10.10
1-May-29	10.10	10.20	0.15	10.15	10.20
15-May-30	10.05	10.25	0.00	10.15	10.25
1-Jan-32	10.30	10.45	0.23	10.38	10.48
1-Jan-34	10.50	10.65	0.20	10.58	10.65
15-Mar-35	10.60	10.85	0.15	10.73	10.90
1-Jun-44	10.80	11.00	0.18	10.90	10.98
1-Mar-45	10.85	11.10	0.07	10.98	10.98



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Market Liquidity	23-Oct-15	26-Oct-15	28-Oct-15	29-Oct-15	30-Oct-15
Standing Deposit Facility(Mn)	68,831	71,728	71,681	72,690	82,240
Standing Lending Facility(Mn)	-	-	-	-	-
CBSL Holdings: (Mn)	174,064	174,180	174,254	174,291	186,135



Repo Market	23-Oct-15	26-Oct-15	28-Oct-15	29-Oct-15	30-Oct-15
Minimum Rate:	6.10%	5.50%	6.00%	6.00%	6.00%
Maximum Rate:	6.35%	6.25%	6.30%	6.25%	6.20%
Weighted Average:	6.25%	6.11%	6.09%	6.09%	6.12%
Gross Amount:(LKR Mio)	8,750	10,350	5,450	7,230	15,470

Call Money Market	23-Oct-15	26-Oct-15	28-Oct-15	29-Oct-15	30-Oct-15
Minimum Rate:	6.00%	6.35%	6.35%	6.30%	6.25%
Maximum Rate:	6.40%	6.40%	6.40%	6.40%	6.35%
Weighted Average:	6.35%	6.35%	6.35%	6.35%	6.33%
Gross Amount:(LKR Mio)	17,930	14,610	13,430	12,670	8,900
Spot Opening :	141.05/15	141.05/15	141.00/10	140.75/95	140.90/00
Spot Closing :	141.05/15	141.05/15	140.85/90	140.95/00	141.00/05
Spot High :	141.10	141.10	140.90	140.93	141.00
Spot Low :	141.05	141.10	140.85	140.90	140.98

Spot Dollar closing 141.00/05

Forex Volumes (29-Oct-2015) **USD (Mn)** **Average**

Cash	13.00	140.7569
TOM	17.00	140.8276
Spot	15.25	140.8543
Forwards	22.50	
Total	67.75	

Commodities	USD
Gold	1148.5
Crude Oil	46.25
Brent Oil	49.2

(Sources: Bloomberg , cbsl.gov.lk)



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