

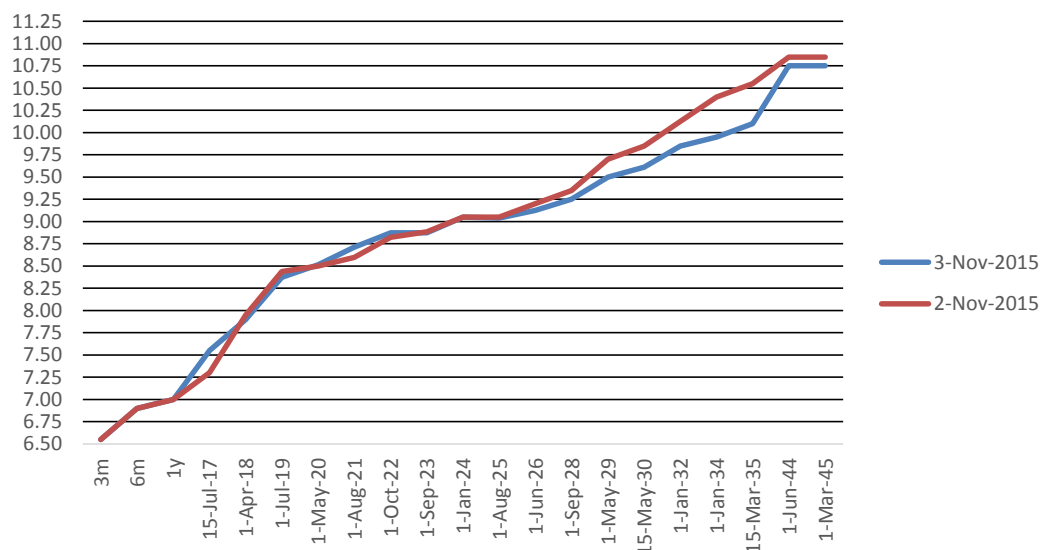
Longer tenor maturities went through a corection period today as most of the 10 year and above maturities show large buying interst making the yiled curve flat. A majority of the activity was seen on the 2028, 2030 and 2035 Tbond maturities where the yields dropped as high as 40 basis points backed by volumes.

Tbonds due to mature in 2017 up to 2023 experienced less activity comparative to yesterday. There was a bit of profit taking seen on the 2017 Tbonds towards the latter part of the day.

According to figures published by the CBSL liquidity in the system stood at LKR. 121.379 billion while the overnight money market rate and repo rate averaged at 6.32% and 6.09% respectively.

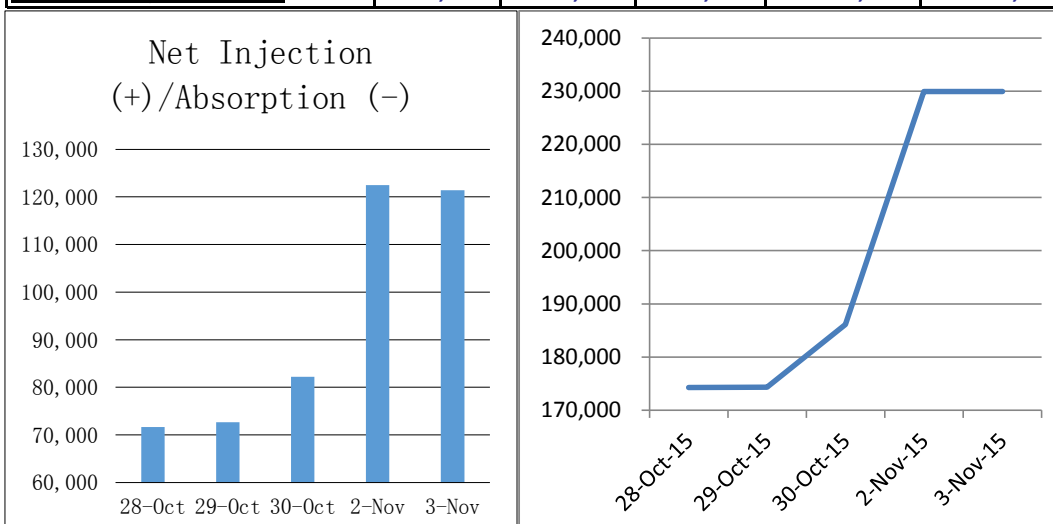
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Maturity	Offer %	Bid %	GAP	3-Nov-2015	2-Nov-2015
3m	6.50	6.60		6.55	6.55
6m	6.85	6.95	0.35	6.90	6.90
1y	6.95	7.05	0.10	7.00	7.00
15-Jul-17	7.50	7.60	0.55	7.55	7.30
1-Apr-18	7.80	8.00	0.35	7.90	7.95
1-Jul-19	8.35	8.40	0.48	8.38	8.44
1-May-20	8.50	8.53	0.14	8.52	8.50
1-Aug-21	8.69	8.73	0.20	8.71	8.60
1-Oct-22	8.85	8.90	0.16	8.88	8.83
1-Sep-23	8.85	8.90	0.00	8.88	8.89
1-Jan-24	9.00	9.10	0.18	9.05	9.05
1-Aug-25	9.01	9.07	-0.01	9.04	9.05
1-Jun-26	9.05	9.20	0.09	9.13	9.20
1-Sep-28	9.20	9.30	0.13	9.25	9.35
1-May-29	9.45	9.55	0.25	9.50	9.70
15-May-30	9.57	9.65	0.11	9.61	9.85
1-Jan-32	9.80	9.90	0.24	9.85	10.13
1-Jan-34	9.90	10.00	0.10	9.95	10.40
15-Mar-35	10.05	10.15	0.15	10.10	10.55
1-Jun-44	10.50	11.00	0.65	10.75	10.85
1-Mar-45	10.50	11.00	0.00	10.75	10.85



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Market Liquidity	28-Oct-15	29-Oct-15	30-Oct-15	2-Nov-15	3-Nov-15
Standing Deposit Facility(Mn)	71,681	72,690	82,240	122,453	121,379
Standing Lending Facility(Mn)	-	-	-	-	-
CBSL Holdings: (Mn)	174,254	174,291	186,135	229,940	229,962



Repo Market	28-Oct-15	29-Oct-15	30-Oct-15	2-Nov-15	3-Nov-15
Minimum Rate:	6.00%	6.00%	6.00%	6.10%	6.00%
Maximum Rate:	6.30%	6.25%	6.20%	6.25%	6.20%
Weighted Average:	6.09%	6.09%	6.12%	6.15%	6.09%
Gross Amount:(LKR Mio)	5,450	7,230	15,470	12,720	9,970

Call Money Market	28-Oct-15	29-Oct-15	30-Oct-15	2-Nov-15	3-Nov-15
Minimum Rate:	6.35%	6.30%	6.25%	6.33%	6.30%
Maximum Rate:	6.40%	6.40%	6.35%	6.40%	6.40%
Weighted Average:	6.35%	6.35%	6.33%	6.35%	6.32%
Gross Amount:(LKR Mio)	13,430	12,670	8,900	19,490	21,800
Spot Opening :	141.00/10	140.75/95	140.90/00	140.95/10	140.95/10
Spot Closing :	140.85/90	140.95/00	141.00/05	141.00/05	141.10/15
Spot High :	140.90	140.93	141.00	141.05	141.10
Spot Low :	140.85	140.90	140.98	141.00	141.07

Spot Dollar closing 141.10/15

Forex Volumes (02-Nov-2015) USD (Mn) Average

Cash	10.10	140.8966
TOM	8.50	140.9850
Spot	8.50	140.9771
Forwards	32.25	
Total	59.35	

Commodities	USD
Gold	1131.5
Crude Oil	46.55
Brent Oil	49.16

(Sources: Bloomberg , cbsl.gov.lk)