

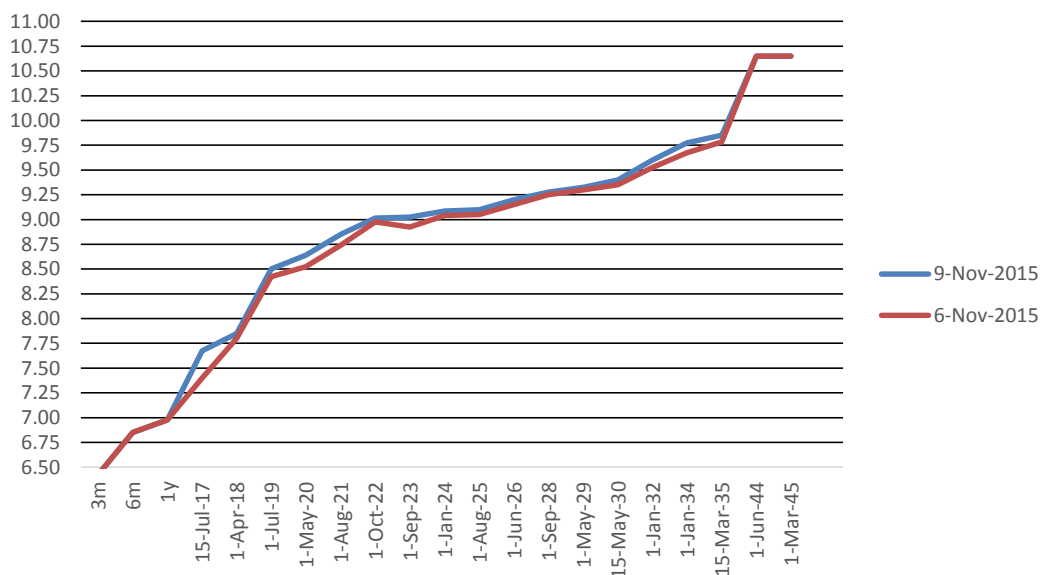
Today was a comparatively less active day, as Prices were seen picking up on short and mid tenor bonds as well as spreads widening on the back of a weakening LKR.

Except for a bit of buying interest shown on the 2021, there was selling seen by foreigners as well as locals on the short end of the yield curve focused on maturities due to mature within 07 years . 20 billion T bills on offer at Wednesday's auction where 8 billion on 6months and 12 billion on 1 year.

According to data published by the CBSL liquidity for the day was LKR 110.066 while the overnight money market rate and over night repo rate were 6.31% and 6.12% respectively.

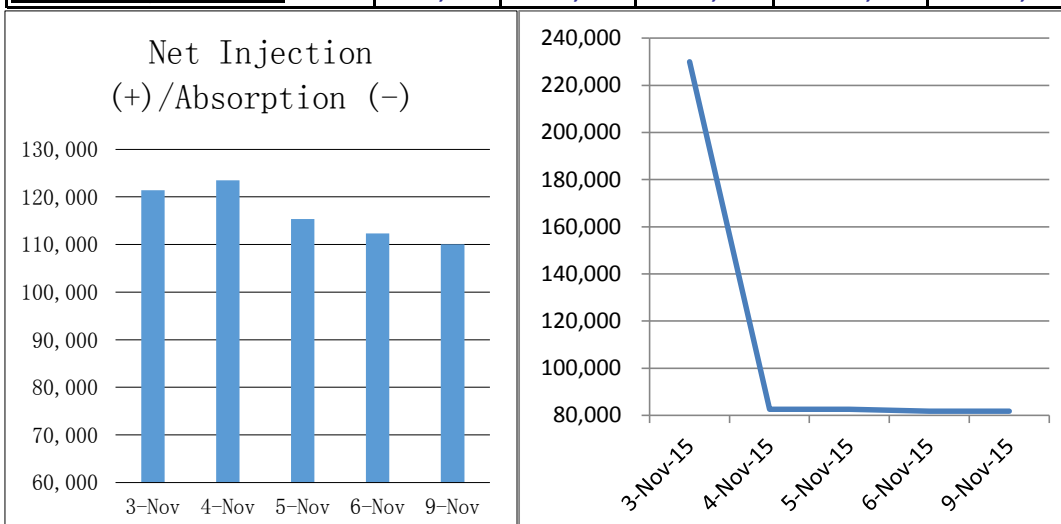
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Maturity	Offer %	Bid %	GAP	9-Nov-2015	6-Nov-2015
3m	6.40	6.45		6.43	6.43
6m	6.80	6.90	0.42	6.85	6.85
1y	6.90	7.05	0.13	6.98	6.98
15-Jul-17	7.60	7.75	0.70	7.68	7.40
1-Apr-18	7.80	7.90	0.18	7.85	7.80
1-Jul-19	8.45	8.55	0.65	8.50	8.43
1-May-20	8.60	8.68	0.14	8.64	8.53
1-Aug-21	8.82	8.88	0.21	8.85	8.74
1-Oct-22	8.98	9.05	0.16	9.02	8.98
1-Sep-23	9.00	9.05	0.01	9.03	8.93
1-Jan-24	9.05	9.12	0.06	9.09	9.04
1-Aug-25	9.05	9.15	0.02	9.10	9.05
1-Jun-26	9.15	9.25	0.10	9.20	9.15
1-Sep-28	9.20	9.35	0.07	9.28	9.25
1-May-29	9.25	9.40	0.05	9.33	9.30
15-May-30	9.30	9.50	0.08	9.40	9.35
1-Jan-32	9.50	9.70	0.20	9.60	9.53
1-Jan-34	9.70	9.85	0.17	9.78	9.68
15-Mar-35	9.75	9.95	0.08	9.85	9.79
1-Jun-44	10.50	10.80	0.80	10.65	10.65
1-Mar-45	10.50	10.80	0.00	10.65	10.65



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Market Liquidity	3-Nov-15	4-Nov-15	5-Nov-15	6-Nov-15	9-Nov-15
Standing Deposit Facility(Mn)	121,379	123,477	115,340	112,303	110,066
Standing Lending Facility(Mn)	-	-	-	-	-
CBSL Holdings: (Mn)	229,962	82,613	82,628	81,774	81,828



Repo Market	3-Nov-15	4-Nov-15	5-Nov-15	6-Nov-15	9-Nov-15
Minimum Rate:	6.00%	6.05%	6.05%	6.00%	6.05%
Maximum Rate:	6.20%	6.40%	6.50%	6.75%	6.50%
Weighted Average:	6.09%	6.10%	6.11%	6.20%	6.12%
Gross Amount:(LKR Mio)	9,970	11,340	11,280	9,830	7,340

Call Money Market	3-Nov-15	4-Nov-15	5-Nov-15	6-Nov-15	9-Nov-15
Minimum Rate:	6.30%	6.30%	6.30%	6.30%	6.30%
Maximum Rate:	6.40%	6.35%	6.35%	6.35%	6.35%
Weighted Average:	6.32%	6.32%	6.31%	6.31%	6.31%
Gross Amount:(LKR Mio)	21,800	13,740	17,030	17,880	22,120
Spot Opening :	140.95/10	141.10/25	141.45/65	141.45/60	141.45/65
Spot Closing :	141.10/15	141.40/55	141.40/55	141.50/57	141.95/10
Spot High :	141.10	141.50	141.65	141.56	142.00
Spot Low :	141.07	141.25	141.55	141.50	141.65

Spot Dollar closing 141.95/10

Forex Volumes (06-Nov-2015) USD (Mn) Average

Cash	15.60	141.4240
TOM	24.25	141.4678
Spot	20.35	141.5214
Forwards	39.75	
Total	99.95	

Commodities	USD
Gold	1091.7
Crude Oil	44.48
Brent Oil	48.49

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

