There was almost no activity in the secondary market for Tbonds until auction results were announced towards the latter part of the day. A noticeable observation at the Tbond auction concluded today was that the auction weighted averages were almost par with secondary market rates. This is a clear indicator by the market participants that there is an appetite for buying into Tbonds at the current yields. The continued deflation and the excess liquidity in the system would also act as stimulus for the continued buying trend shown by traders. Post the auction announcement the 15th March 2035 which averaged at 11.13% at the primary auction was bought down by traders to close at 10.95% -11.00%. The 15th September 2019, 01st October 2022 and the 01st September 2028 which averaged at 9.14%, 9.65% and 10.39% at the primary auction closed at the end of the day at 9.05%- 9.08%, 9.50%-9.55% and 10.10%-10.30% respectively.

According to data published by the CBSL liquidity in the system increased to LKR 71.728 Bn. The overnight call money rate remained unchanged at 6.35% while the overnight repo rate dropped to 6.11%

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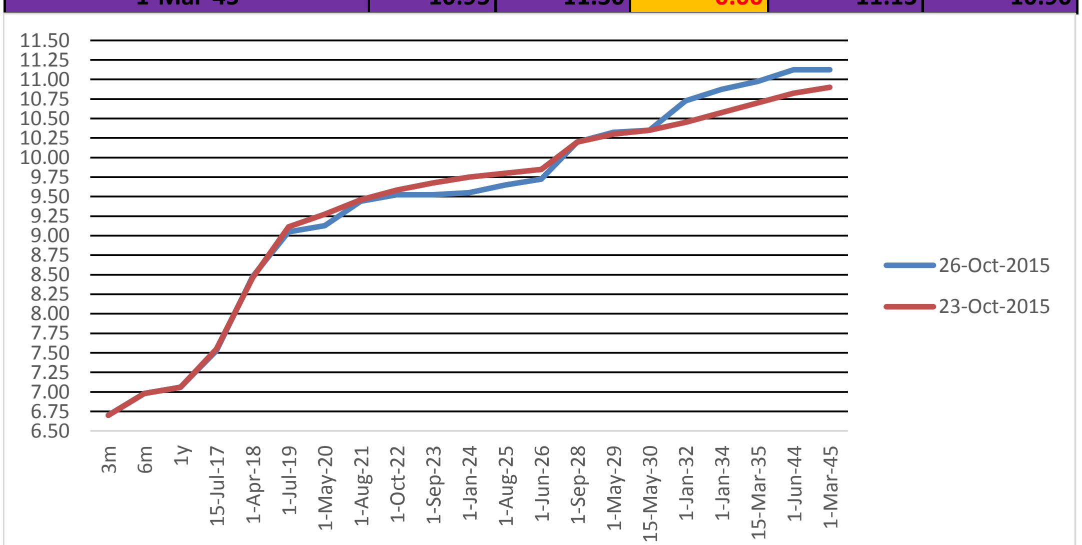
Maturity	Offer %	Bid %	GAP	26-Oct-2015	23-Oct-2015
3m	6.65	6.75		6.70	6.70
6m	6.93	7.03	0.28	6.98	6.98
1y	7.00	7.12	0.08	7.06	7.06
15-Jul-17	7.45	7.60	0.47	7.53	7.55
1-Apr-18	8.40	8.55	0.95	8.48	8.46
1-Jul-19	9.02	9.08	0.57	9.05	9.12
1-May-20	9.10	9.16	0.08	9.13	9.28
1-Aug-21	9.40	9.48	0.31	9.44	9.46
1-Oct-22	9.50	9.55	0.08	9.53	9.59
1-Sep-23	9.50	9.55	0.00	9.53	9.68
1-Jan-24	9.50	9.60	0.03	9.55	9.75
1-Aug-25	9.60	9.70	0.10	9.65	9.80
1-Jun-26	9.65	9.80	0.08	9.73	9.85
1-Sep-28	10.10	10.30	0.47	10.20	10.20
1-May-29	10.15	10.50	0.13	10.33	10.30
15-May-30	10.20	10.50	0.03	10.35	10.35
1-Jan-32	10.60	10.85	0.38	10.73	10.45
1-Jan-34	10.80	10.95	0.15	10.88	10.58
15-Mar-35	10.95	11.00	0.10	10.98	10.70
1-Jun-44	10.95	11.30	0.15	11.13	10.83
1-Mar-45	10.95	11.30	0.00	11.13	10.90



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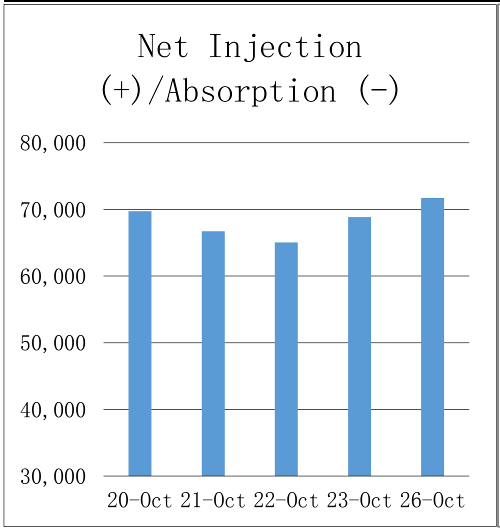
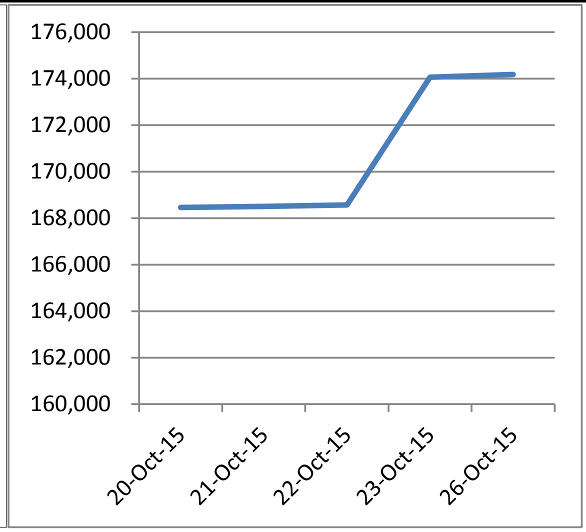
Market Liquidity	**20-Oct-15**	**21-Oct-15**	**22-Oct-15**	**23-Oct-15**	**26-Oct-15**
Standing Deposit Facility(Mn)	69,728	66,740	65,047	68,831	71,728
Standing Lending Facility(Mn)	-	-	-	-	-
CBSL Holdings: (Mn)	**168,459**	**168,502**	**168,569**	**174,064**	**174,180**





Repo Market	**20-Oct-15**	**21-Oct-15**	**22-Oct-15**	**23-Oct-15**	**26-Oct-15**
Minimum Rate:	**6.20%**	**6.25%**	**6.25%**	**6.10%**	**5.50%**
Maximum Rate:	**6.45%**	**6.45%**	**6.40%**	**6.35%**	**6.25%**
Weighted Average:	**6.29%**	**6.28%**	**6.27%**	**6.25%**	**6.11%**
Gross Amount:(LKR Mio)	**11,560**	**10,260**	**11,130**	**8,750**	**10,350**

Call Money Market	**20-Oct-15**	**21-Oct-15**	**22-Oct-15**	**23-Oct-15**	**26-Oct-15**
Minimum Rate:	**6.35%**	**6.35%**	**6.30%**	**6.00%**	**6.35%**
Maximum Rate:	**6.40%**	**6.40%**	**6.40%**	**6.40%**	**6.40%**
Weighted Average:	**6.36%**	**6.35%**	**6.35%**	**6.35%**	**6.35%**
Gross Amount:(LKR Mio)	**22,330**	**21,610**	**21,290**	**17,930**	**14,610**
Spot Opening :	**140.95/05**	**140.95/05**	**141.00/10**	**141.05/15**	**141.05/15**
Spot Closing :	**141.00/10**	**141.00/10**	**141.05/15**	**141.05/15**	**141.05/15**
Spot High :	**141.00**	**141.05**	**141.05**	**141.10**	**141.10**
Spot Low :	**141.00**	**141.00**	**141.00**	**141.05**	**141.10**

Spot Dollar closing 141.05/15

Forex Volumes (23-Oct-2015)	**USD (Mn)**	**Average**
Cash	29.50	140.9714
TOM	-	-
Spot	11.25	141.0489
Forwards	27.00	
Total	67.75	

Commodities	**USD**
Gold	**1167.4**
Crude Oil	**44.76**
Brent Oil	**48.05**

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

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