

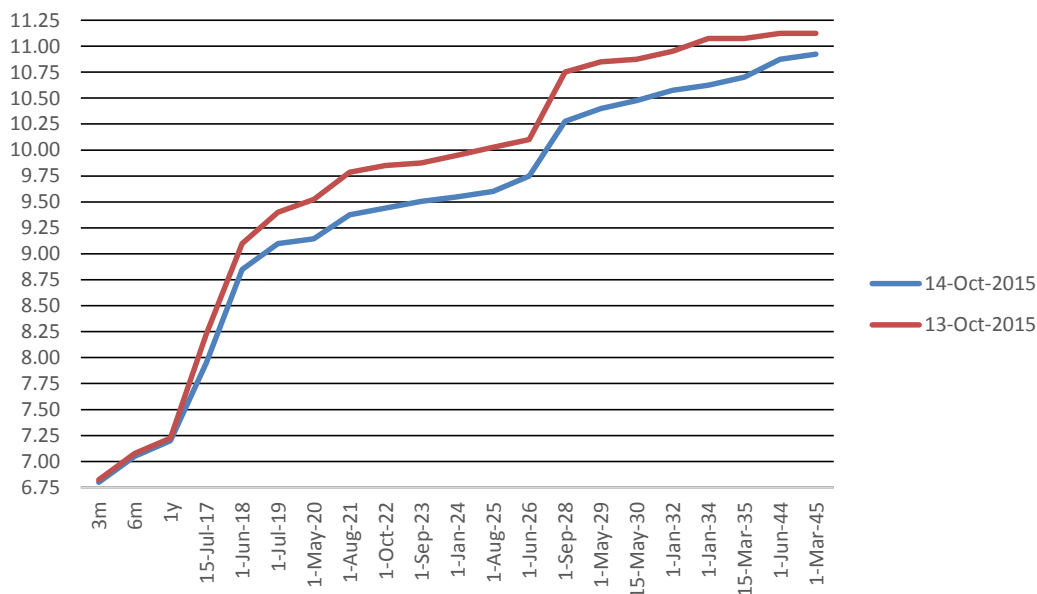
The buying momentum continued well into the day with yields dropping further showing greater demand for government bonds.

The yield curve on average dropped approx. 30-35 basis points which was further encouraged by the drop in the 12 month benchmark treasury bill at the weekly auction by 08 basis points to 7.10%. Significant movers for the day were the 01st August 2021 which opened at 9.70%-9.80% closed 35 basis points down at 9.35%-9.40%, the 01st October 2022 which opened at 9.80%-9.90% closed at 9.40% 9.48%. The drop was also witnessed on the longer 13years where the 01st September 2028 which opened at 10.70%-10.80% closed at 10.25%-10.35%.

According to the data published by the CBSL the call money rate and the overnight repo rate both averaged at 6.35% .

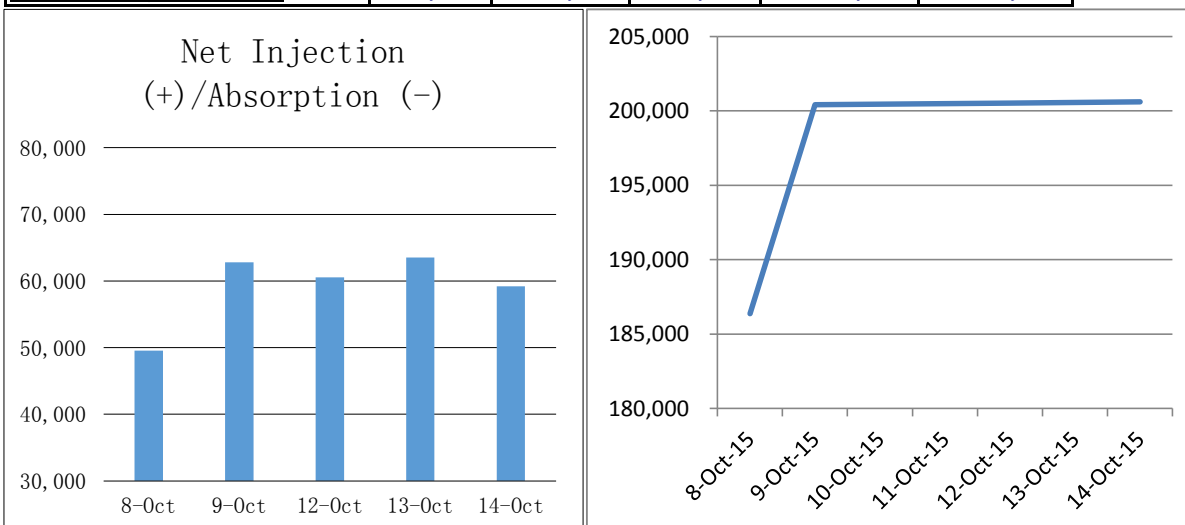


Maturity	Offer %	Bid %	GAP	14-Oct-2015	13-Oct-2015
3m	6.75	6.85		6.80	6.83
6m	7.00	7.10	0.25	7.05	7.08
1y	7.15	7.25	0.15	7.20	7.23
15-Jul-17	7.90	8.00	0.75	7.95	8.23
1-Jun-18	8.80	8.90	0.90	8.85	9.10
1-Jul-19	9.05	9.15	0.25	9.10	9.40
1-May-20	9.12	9.17	0.04	9.15	9.53
1-Aug-21	9.35	9.40	0.23	9.38	9.79
1-Oct-22	9.40	9.48	0.07	9.44	9.85
1-Sep-23	9.46	9.55	0.06	9.51	9.88
1-Jan-24	9.50	9.60	0.04	9.55	9.95
1-Aug-25	9.55	9.65	0.05	9.60	10.03
1-Jun-26	9.70	9.80	0.15	9.75	10.10
1-Sep-28	10.25	10.30	0.53	10.28	10.75
1-May-29	10.30	10.50	0.13	10.40	10.85
15-May-30	10.35	10.60	0.07	10.48	10.88
1-Jan-32	10.40	10.75	0.10	10.58	10.95
1-Jan-34	10.45	10.80	0.05	10.63	11.08
15-Mar-35	10.50	10.90	0.07	10.70	11.08
1-Jun-44	10.75	11.00	0.18	10.88	11.13
1-Mar-45	10.75	11.10	0.05	10.93	11.13



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<b>Market Liquidity</b>	<b>8-Oct-15</b>	<b>9-Oct-15</b>	<b>12-Oct-15</b>	<b>13-Oct-15</b>	<b>14-Oct-15</b>
Standing Deposit Facility(Mn)	49,547	62,782	60,540	63,521	59,196
Standing Lending Facility(Mn)	-	-	-	-	-
<b>CBSL Holdings: (Mn)</b>	<b>186,373</b>	<b>200,414</b>	<b>200,525</b>	<b>200,569</b>	<b>200,615</b>



<b>Repo Market</b>	<b>8-Oct-15</b>	<b>9-Oct-15</b>	<b>12-Oct-15</b>	<b>13-Oct-15</b>	<b>14-Oct-15</b>
Minimum Rate:	6.45%	6.40%	5.25%	6.25%	6.25%
Maximum Rate:	6.60%	6.55%	6.50%	6.50%	6.60%
Weighted Average:	6.50%	6.48%	6.36%	6.36%	6.35%
Gross Amount:( LKR Mio)	12,410	7,740	6,830	9,140	9,980

<b>Call Money Market</b>	<b>8-Oct-15</b>	<b>9-Oct-15</b>	<b>12-Oct-15</b>	<b>13-Oct-15</b>	<b>14-Oct-15</b>
Minimum Rate:	6.30%	6.35%	6.35%	6.35%	6.35%
Maximum Rate:	6.40%	6.40%	6.40%	6.40%	6.40%
Weighted Average:	6.37%	6.38%	6.37%	6.36%	6.35%
Gross Amount:(LKR Mio)	14,590	15,910	10,230	14,080	9,930
Spot Opening :	140.50/70	140.40/60	140.20/35	140.30/40	140.55/70
Spot Closing :	140.50/60	140.30/40	140.39/45	140.55/65	140.90/00
Spot High :	140.6	140.35	140.40	140.55	141
Spot Low :	140.5	140.25	140.35	140.4	140.75

Spot Dollar closing 140.55/65

<b>Forex Volumes (13-Oct-2015)</b>	<b>USD (Mn)</b>	<b>Average</b>
Cash	7.00	140.3714
TOM	12.50	140.3512
Spot	14.90	140.4809
Forwards	43.25	
<b>Total</b>	<b>77.65</b>	

<b>Commodities</b>	<b>USD</b>
Gold	1166.5
Crude Oil	46.5
Brent Oil	49.45

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



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