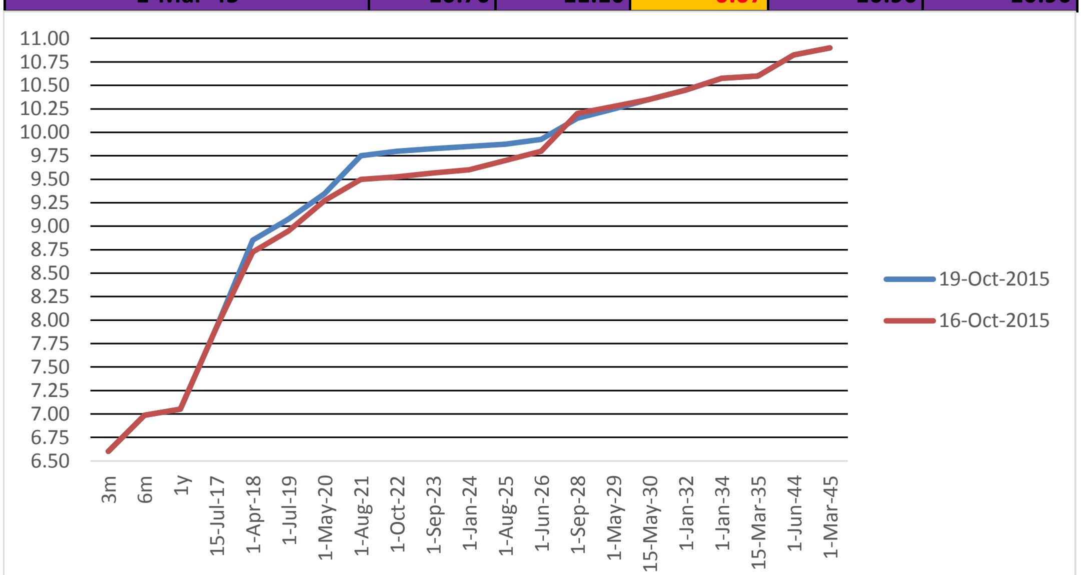
Foreign and local net selling pushed the yields up supporting Friday's upward trend with the policy announcement around the corner, due at 07.30 am on 20th October 2015. Secondary bond market moved up on average approximately 20 basis points on thin volumes, While the shorter 1-2 year and longer tenor remained almost unchanged. most trades were done in the mid term Tbond maturities falling due in 2018 to 2025.

According to data published by the CBSL, CBSL holdings of Government Securities dropped by 43.3 billion and the while the overnight call money rate remained unchanged from Friday the overnight Repo rate dropped to 6.29%. CBSL holding of Gsec reduced to LKR 168.4 billion from a high of LKR 211.7 billion for the year, last Friday. SLDB USD 330 million issuance would have given CBSL some room to retire their holdings . ***info@perpetualtreasuries .com***

Maturity	**Offer %**	**Bid %**	**GAP**	**19-Oct-2015**	**16-Oct-2015**
3m	**6.55**	**6.65**		**6.60**	**6.60**
6m	**6.95**	**7.02**	0.39	**6.99**	**6.99**
1y	**7.00**	**7.10**	0.07	**7.05**	**7.05**
15-Jul-17	**7.85**	**8.00**	0.88	**7.93**	**7.93**
1-Apr-18	**8.80**	**8.90**	0.93	**8.85**	**8.73**
1-Jul-19	**9.00**	**9.15**	0.22	**9.08**	**8.95**
1-May-20	**9.30**	**9.40**	0.28	**9.35**	**9.28**
1-Aug-21	**9.70**	**9.80**	0.40	**9.75**	**9.50**
1-Oct-22	**9.75**	**9.85**	0.05	**9.80**	**9.53**
1-Sep-23	**9.75**	**9.90**	0.02	**9.83**	**9.57**
1-Jan-24	**9.75**	**9.95**	0.03	**9.85**	**9.60**
1-Aug-25	**9.75**	**10.00**	0.03	**9.88**	**9.70**
1-Jun-26	**9.80**	**10.05**	0.05	**9.93**	**9.80**
1-Sep-28	**10.00**	**10.30**	0.23	**10.15**	**10.20**
1-May-29	**10.10**	**10.40**	0.10	**10.25**	**10.28**
15-May-30	**10.20**	**10.50**	0.10	**10.35**	**10.35**
1-Jan-32	**10.35**	**10.55**	0.10	**10.45**	**10.45**
1-Jan-34	**10.50**	**10.65**	0.13	**10.58**	**10.58**
15-Mar-35	**10.50**	**10.70**	0.03	**10.60**	**10.60**
1-Jun-44	**10.65**	**11.00**	0.23	**10.83**	**10.83**
1-Mar-45	**10.70**	**11.10**	0.07	**10.90**	**10.90**



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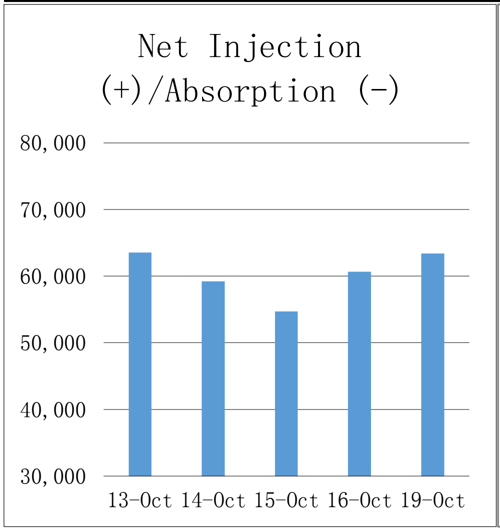
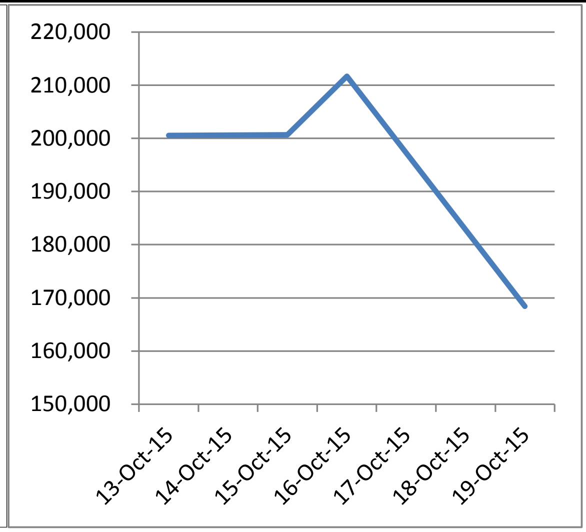
Market Liquidity	13-Oct-15	14-Oct-15	15-Oct-15	16-Oct-15	19-Oct-15
Standing Deposit Facility(Mn)	63,521	59,196	54,707	60,656	63,372
Standing Lending Facility(Mn)	-	-	-	-	-
CBSL Holdings: (Mn)	**200,569**	**200,615**	**200,658**	**211,737**	**168,421**





Repo Market	13-Oct-15	14-Oct-15	15-Oct-15	16-Oct-15	19-Oct-15
Minimum Rate:	**6.25%**	**6.25%**	**6.25%**	**6.20%**	**6.20%**
Maximum Rate:	**6.50%**	**6.60%**	**6.45%**	**6.45%**	**6.45%**
Weighted Average:	**6.36%**	**6.35%**	**6.33%**	**6.32%**	**6.29%**
Gross Amount:(LKR Mio)	**9,140**	**9,980**	**8,780**	**9,960**	**11,600**

Call Money Market	13-Oct-15	14-Oct-15	15-Oct-15	16-Oct-15	19-Oct-15
Minimum Rate:	**6.35%**	**6.35%**	**6.35%**	**6.35%**	**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)	**14,080**	**9,930**	**19,440**	**21,820**	**22,480**
Spot Opening :	**140.30/40**	**140.55/70**	**140.85/05**	**140.95/05**	**140.95/05**
Spot Closing :	**140.55/65**	**140.90/00**	**141.00/05**	**140.95/00**	**141.00/10**
Spot High :	**140.55**	**141.00**	**141.00**	**141.00**	**141.00**
Spot Low :	**140.4**	**140.75**	**140.98**	**141.00**	**141.00**

Spot Dollar closing 141.00/10

Forex Volumes (16-Oct-2015)	USD (Mn)	Average
Cash	2.05	140.9154
TOM	8.00	140.9513
Spot	11.20	140.9554
Forwards	13.00	
Total	34.25	

Commodities	USD
Gold	**1172.8**
Crude Oil	**47.2**
Brent Oil	**49.73**

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

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