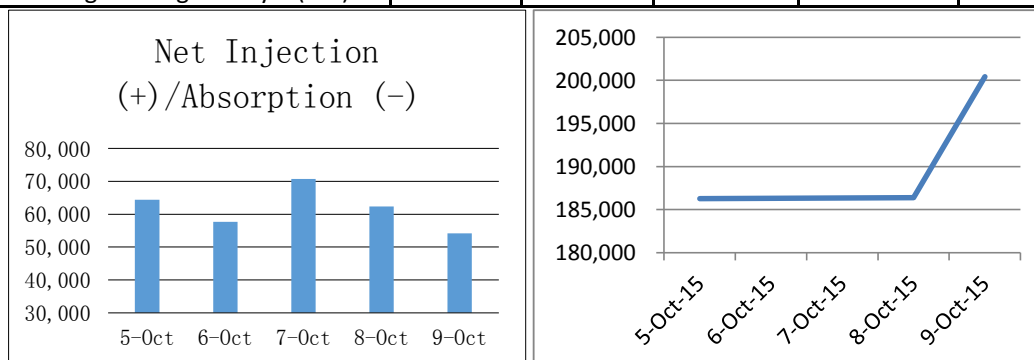


Yesterday's downward momentum continued today as more liquid 2 and 3 year maturity yields took the direction south for the second consecutive day. Demand was building in the longer tenor September 2028 and August 2025 resulting both maturities' yields dropping 20-15 basis points but with very thin volumes. A correction in the yield curve on more shorter April 2018, and May 2017 brought both maturity yields down with large quantities exchanging but still leaving more room to adjust.

The call money rate averaged at 6.38% and the Repo rate at 6.48%.

CBSL holding on G sec increased to 200.4 billion with CBSL accepting less than the amount maturing on 09.10.2015. Net foreign outflow from Gsec for the week is LKR 7,083 million .

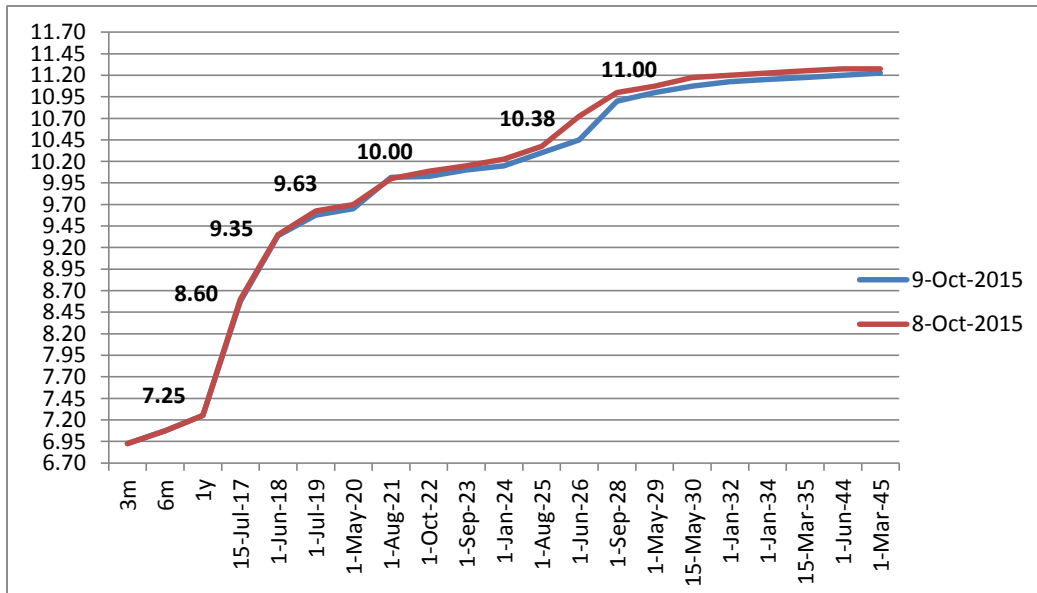
<u>Market Liquidity</u>	5-Oct-15	6-Oct-15	7-Oct-15	8-Oct-15	9-Oct-15
Standing Deposit Facility: (Mn)	61,226	56,425	52,025	49,547	62,782
Standing Lending Facility: (Mn)	-	-	-	-	-



<u>CBSL Holdings: (Mn)</u>	5-Oct-15	6-Oct-15	7-Oct-15	8-Oct-15	9-Oct-15
186,280	186,280	186,320	186,360	186,373	200,414
<u>Repo Market</u>	5-Oct-15	6-Oct-15	7-Oct-15	8-Oct-15	9-Oct-15
Minimum Rate:	6.30%	6.45%	6.45%	6.45%	6.40%
Maximum Rate:	6.60%	6.50%	6.55%	6.60%	6.55%
Weighted Average:	6.49%	6.49%	6.48%	6.50%	6.48%
Gross Amount:(LKR Mio)	11,610	13,962	12,150	12,410	7,740

<u>Call Money Market</u>	5-Oct-15	6-Oct-15	7-Oct-15	8-Oct-15	9-Oct-15
Minimum Rate:	6.35%	6.35%	6.35%	6.30%	6.35%
Maximum Rate:	6.40%	6.40%	6.40%	6.40%	6.40%
Weighted Average:	6.35%	6.35%	6.36%	6.37%	6.38%
Gross Amount:(LKR Mio)	17,340	17,110	16,940	14,590	15,910
<u>Spot Rate</u>	5-Oct-15	6-Oct-15	7-Oct-15	8-Oct-15	9-Oct-15
Spot Opening :	141.20/40	141.15/30	140.90/10	140.50/70	140.40/60
Spot Closing :	141.24/28	140.00/05	140.60/65	140.50/60	140.30/40
Spot High :	141.28	141.2	140.85	140.6	140.35
Spot Low :	141.25	140.95	140.5	140.5	140.25

Treasury Bond Closing Rates				
Maturity	Offer %	Bid %	9-Oct-2015	8-Oct-2015
3m	6.85	7.00	6.93	6.93
6m	7.00	7.15	7.08	7.08
1y	7.15	7.35	7.25	7.25
15-Jul-17	8.55	8.60	8.58	8.60
1-Jun-18	9.30	9.38	9.34	9.35
1-Jul-19	9.55	9.60	9.58	9.63
1-May-20	9.60	9.70	9.65	9.70
1-Aug-21	9.98	10.05	10.02	10.00
1-Oct-22	10.00	10.05	10.03	10.09
1-Sep-23	10.05	10.15	10.10	10.15
1-Jan-24	10.10	10.20	10.15	10.23
1-Aug-25	10.25	10.35	10.30	10.38
1-Jun-26	10.40	10.50	10.45	10.73
1-Sep-28	10.85	10.95	10.90	11.00
1-May-29	10.95	11.05	11.00	11.08
15-May-30	11.00	11.15	11.08	11.18
1-Jan-32	11.00	11.25	11.13	11.20
1-Jan-34	11.00	11.30	11.15	11.23
15-Mar-35	11.00	11.35	11.18	11.25
1-Jun-44	11.00	11.40	11.20	11.28
1-Mar-45	11.00	11.45	11.23	11.28



Spot Dollar closing 140.30/40

Forex Volumes (08-Oct-2015) USD (Mn) Average

Cash	12.50	140.4992	Commodities	USD
TOM	29.25	140.4725	Gold	1153.9
Spot	27.25	140.5457	Crude Oil	50.55
Forwards	37.75		Brent Oil	53.79
Total	106.75			

(Sources: Bloomberg, cbsl.gov.lk)