

Leading up to the weekend the day witnessed minimal activity.

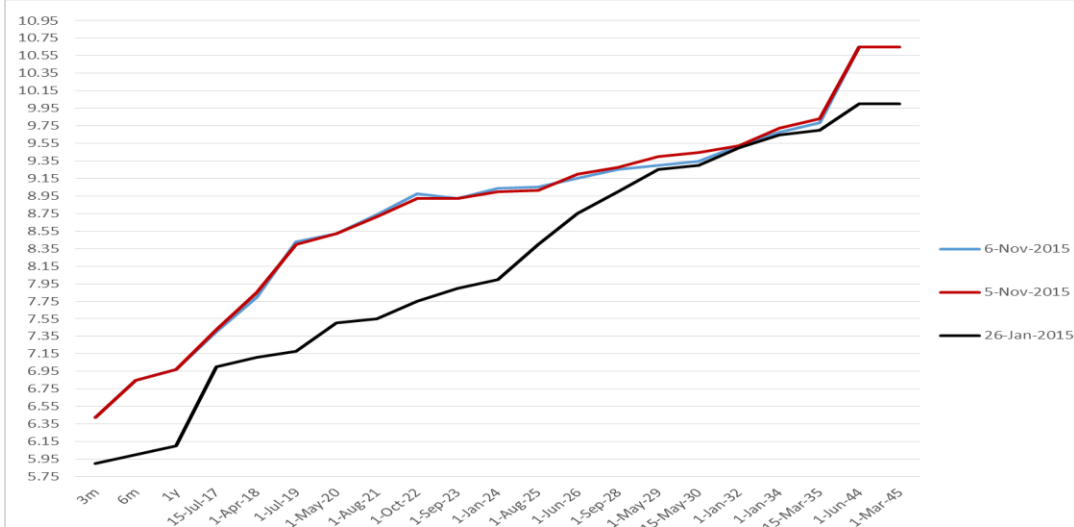
There was buying as well as selling seen on the part of the foreigners who were seen focused more on Tbonds due to mature in 05 to 06 years.

Continued buying interest was seen on Tbond maturities due in 15 and 20 years. Prices narrowed as well as dropped compared to their opening levels on these Tbond maturities.

Liquidity in the system stood at LKR. 112.303 Bn, government securities held by CBSL dropped further to LKR 81.774 Bn. The overnight call money rate and repo rate averaged at 6.31% and 6.20% respectively.

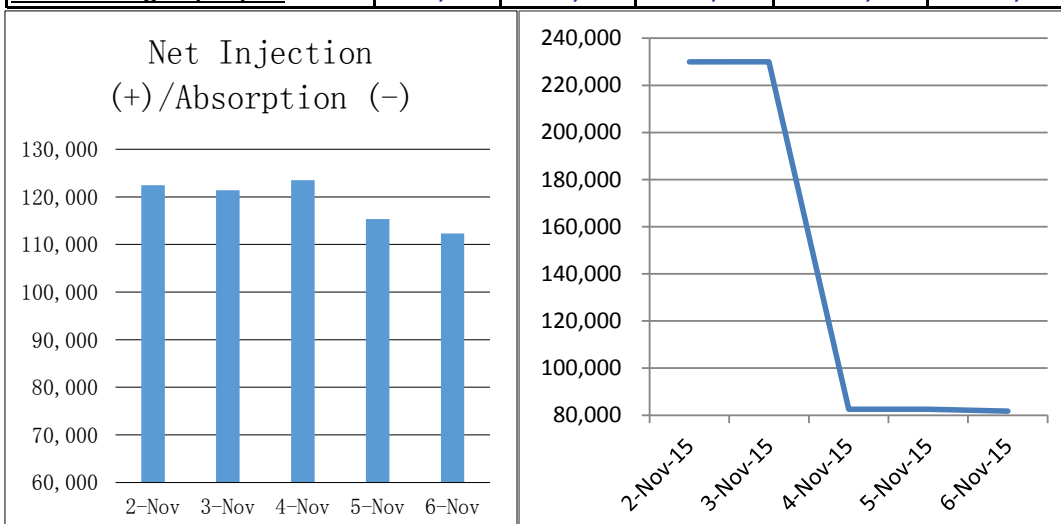
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<u>Maturity</u>	<u>Offer %</u>	<u>Bid %</u>	<u>GAP</u>	<u>6-Nov-2015</u>	<u>5-Nov-2015</u>
3m	6.40	6.45		6.43	6.43
6m	6.80	6.90	0.42	6.85	6.85
1y	6.90	7.05	0.13	6.98	6.98
15-Jul-17	7.35	7.45	0.43	7.40	7.43
1-Apr-18	7.75	7.85	0.40	7.80	7.85
1-Jul-19	8.40	8.45	0.63	8.43	8.40
1-May-20	8.50	8.55	0.10	8.53	8.53
1-Aug-21	8.72	8.76	0.22	8.74	8.72
1-Oct-22	8.95	9.00	0.23	8.98	8.93
1-Sep-23	8.90	8.95	-0.05	8.93	8.93
1-Jan-24	9.00	9.08	0.11	9.04	9.00
1-Aug-25	9.00	9.10	0.01	9.05	9.02
1-Jun-26	9.10	9.20	0.10	9.15	9.20
1-Sep-28	9.20	9.30	0.10	9.25	9.28
1-May-29	9.25	9.35	0.05	9.30	9.40
15-May-30	9.30	9.40	0.05	9.35	9.45
1-Jan-32	9.45	9.60	0.17	9.53	9.53
1-Jan-34	9.60	9.75	0.15	9.68	9.73
15-Mar-35	9.75	9.82	0.11	9.79	9.84
1-Jun-44	10.50	10.80	0.87	10.65	10.65
1-Mar-45	10.50	10.80	0.00	10.65	10.65



Next Page =>

Market Liquidity	2-Nov-15	3-Nov-15	4-Nov-15	5-Nov-15	6-Nov-15
Standing Deposit Facility(Mn)	122,453	121,379	123,477	115,340	112,303
Standing Lending Facility(Mn)	-	-	-	-	-
CBSL Holdings: (Mn)	229,940	229,962	82,613	82,628	81,774



Repo Market	2-Nov-15	3-Nov-15	4-Nov-15	5-Nov-15	6-Nov-15
Minimum Rate:	6.10%	6.00%	6.05%	6.05%	6.00%
Maximum Rate:	6.25%	6.20%	6.40%	6.50%	6.75%
Weighted Average:	6.15%	6.09%	6.10%	6.11%	6.20%
Gross Amount:(LKR Mio)	12,720	9,970	11,340	11,280	9,830

Call Money Market	2-Nov-15	3-Nov-15	4-Nov-15	5-Nov-15	6-Nov-15
Minimum Rate:	6.33%	6.30%	6.30%	6.30%	6.30%
Maximum Rate:	6.40%	6.40%	6.35%	6.35%	6.35%
Weighted Average:	6.35%	6.32%	6.32%	6.31%	6.31%
Gross Amount:(LKR Mio)	19,490	21,800	13,740	17,030	17,880
Spot Opening :	140.95/10	140.95/10	141.10/25	141.45/65	141.45/60
Spot Closing :	141.00/05	141.10/15	141.40/55	141.40/55	141.50/57
Spot High :	141.05	141.10	141.50	141.65	141.56
Spot Low :	141.00	141.07	141.25	141.55	141.50

Spot Dollar closing 141.50/57

Forex Volumes (05-Nov-2015) **USD (Mn)** **Average**

Cash	8.00	141.3300
TOM	1.00	141.6400
Spot	11.00	141.5620
Forwards	16.66	
Total	36.66	

Commodities	USD
Gold	1107.5
Crude Oil	45.53
Brent Oil	48.48

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



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