

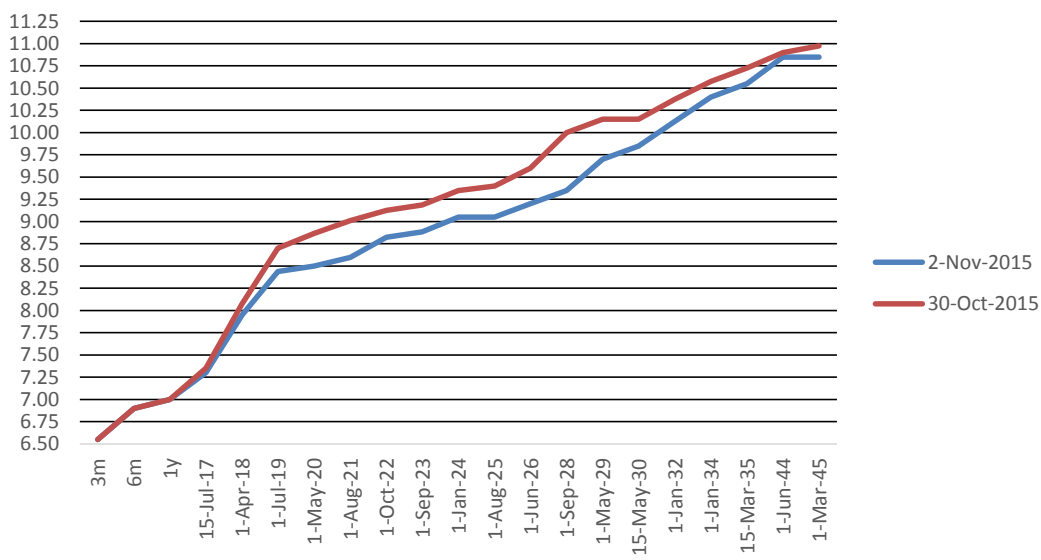
Both foreign and local active participation in taking positions on 2019s, 2020s and 2021s, with more interest shown on maturities two years up to five years was seen in the secondary Tbond market today. The yield curve dropped on average approx. 20 basis points while Tbons with a term to maturity of six to 15 years on average dropped 40 basis points compared to their opening levels.

Volumes were seen moving on Tbons with a maturity due below ten years, but thin volumes seen moving on Tbond maturities due 10 years and above.

Liquidity in the system increased to LKR 122.453 billion. The overnight call money rate averaged at 6.35% and the overnight repo rate averaged to 6.15%

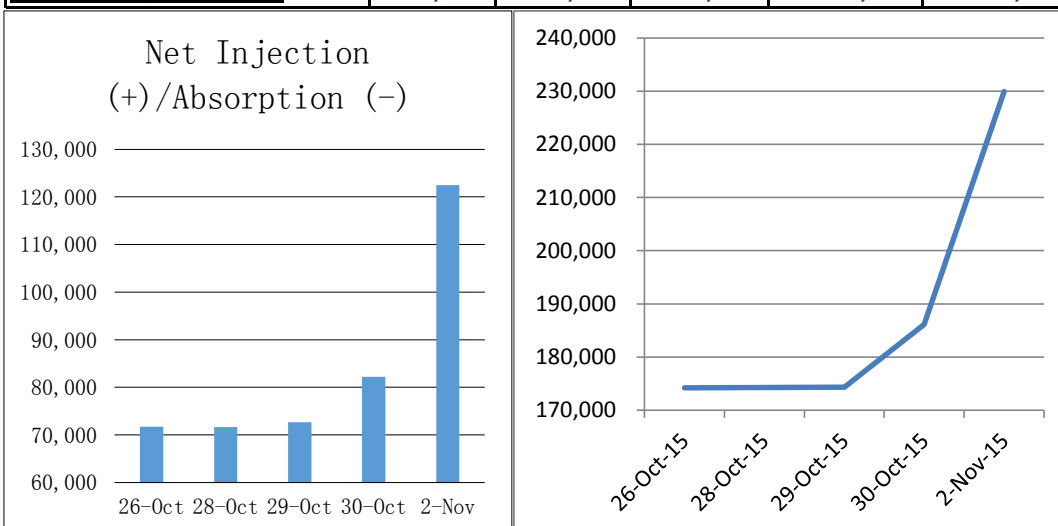
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Maturity	Offer %	Bid %	GAP	2-Nov-2015	30-Oct-2015
3m	6.50	6.60		6.55	6.55
6m	6.85	6.95	0.35	6.90	6.90
1y	6.95	7.05	0.10	7.00	7.00
15-Jul-17	7.25	7.35	0.30	7.30	7.35
1-Apr-18	7.90	8.00	0.65	7.95	8.08
1-Jul-19	8.40	8.48	0.49	8.44	8.70
1-May-20	8.48	8.52	0.06	8.50	8.87
1-Aug-21	8.57	8.62	0.09	8.60	9.01
1-Oct-22	8.80	8.85	0.23	8.83	9.13
1-Sep-23	8.85	8.92	0.06	8.89	9.19
1-Jan-24	9.00	9.10	0.17	9.05	9.35
1-Aug-25	9.00	9.10	0.00	9.05	9.40
1-Jun-26	9.15	9.25	0.15	9.20	9.60
1-Sep-28	9.30	9.40	0.15	9.35	10.00
1-May-29	9.65	9.75	0.35	9.70	10.15
15-May-30	9.80	9.90	0.15	9.85	10.15
1-Jan-32	10.00	10.25	0.27	10.13	10.38
1-Jan-34	10.30	10.50	0.28	10.40	10.58
15-Mar-35	10.50	10.60	0.15	10.55	10.73
1-Jun-44	10.70	11.00	0.30	10.85	10.90
1-Mar-45	10.70	11.00	0.00	10.85	10.98



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Market Liquidity	26-Oct-15	28-Oct-15	29-Oct-15	30-Oct-15	2-Nov-15
Standing Deposit Facility(Mn)	71,728	71,681	72,690	82,240	122,453
Standing Lending Facility(Mn)	-	-	-	-	-
CBSL Holdings: (Mn)	174,180	174,254	174,291	186,135	229,940



Repo Market	26-Oct-15	28-Oct-15	29-Oct-15	30-Oct-15	2-Nov-15
Minimum Rate:	5.50%	6.00%	6.00%	6.00%	6.10%
Maximum Rate:	6.25%	6.30%	6.25%	6.20%	6.25%
Weighted Average:	6.11%	6.09%	6.09%	6.12%	6.15%
Gross Amount:(LKR Mio)	10,350	5,450	7,230	15,470	12,720

Call Money Market	26-Oct-15	28-Oct-15	29-Oct-15	30-Oct-15	2-Nov-15
Minimum Rate:	6.35%	6.35%	6.30%	6.25%	6.33%
Maximum Rate:	6.40%	6.40%	6.40%	6.35%	6.40%
Weighted Average:	6.35%	6.35%	6.35%	6.33%	6.35%
Gross Amount:(LKR Mio)	14,610	13,430	12,670	8,900	19,490
Spot Opening :	141.05/15	141.00/10	140.75/95	140.90/00	140.95/10
Spot Closing :	141.05/15	140.85/90	140.95/00	141.00/05	141.00/05
Spot High :	141.10	140.90	140.93	141.00	141.05
Spot Low :	141.10	140.85	140.90	140.98	141.00

Spot Dollar closing 141.00/05

Forex Volumes (30-Oct-2015) USD (Mn) Average

Cash	29.50	140.8673
TOM	8.00	140.9113
Spot	10.25	140.9668
Forwards	36.02	
Total	83.77	

Commodities	USD
Gold	1137.7
Crude Oil	45.85
Brent Oil	48.82

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



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