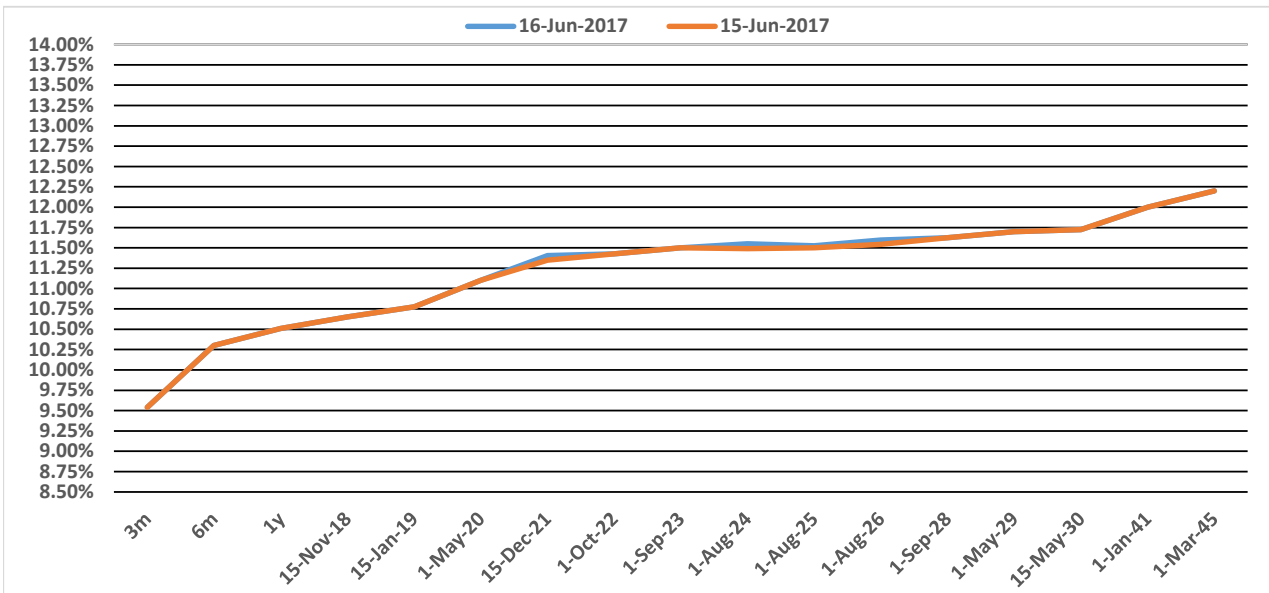


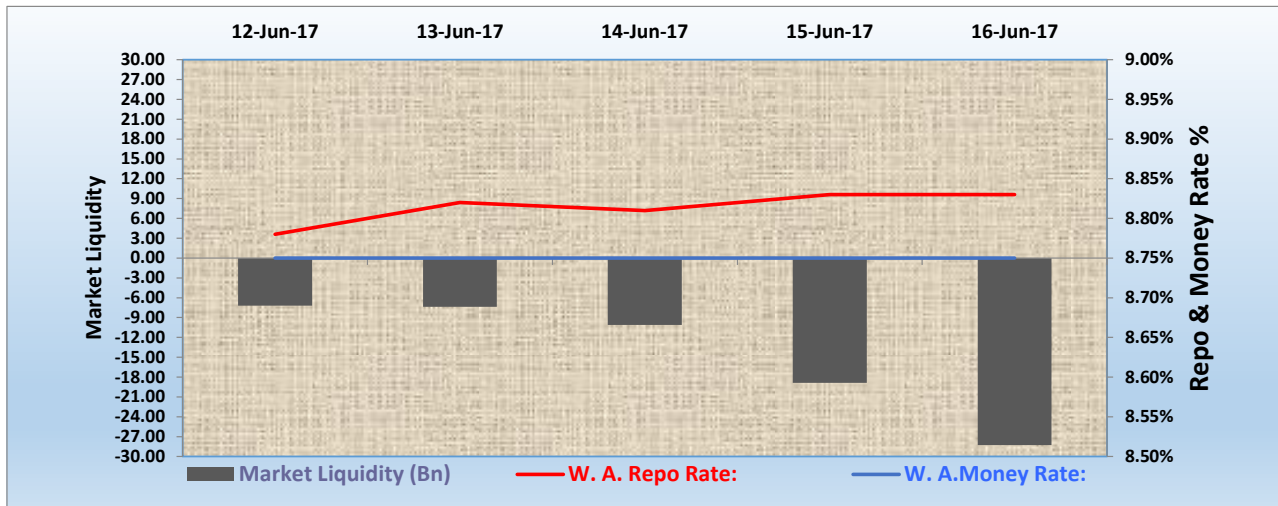
Sri Lanka Yield Curve



Maturity	Offer %	Bid %	GAP	16-Jun-2017	15-Jun-2017
3m	9.50%	9.58%		9.54%	9.54%
6m	10.25%	10.35%	0.76%	10.30%	10.30%
1y	10.46%	10.56%	0.21%	10.51%	10.51%
15-Nov-18	10.60%	10.70%	0.14%	10.65%	10.65%
15-Jan-19	10.75%	10.80%	0.13%	10.78%	10.78%
1-May-20	11.00%	11.20%	0.33%	11.10%	11.10%
15-Dec-21	11.38%	11.43%	0.31%	11.41%	11.35%
1-Oct-22	11.35%	11.50%	0.02%	11.43%	11.43%
1-Sep-23	11.45%	11.55%	0.08%	11.50%	11.50%
1-Aug-24	11.52%	11.58%	0.05%	11.55%	11.49%
1-Aug-25	11.45%	11.60%	-0.02%	11.53%	11.50%
1-Aug-26	11.56%	11.63%	0.07%	11.60%	11.55%
1-Sep-28	11.55%	11.70%	0.03%	11.63%	11.63%
1-May-29	11.65%	11.75%	0.07%	11.70%	11.70%
15-May-30	11.65%	11.80%	0.03%	11.73%	11.73%
1-Jan-41	11.90%	12.10%	0.28%	12.00%	12.00%
1-Mar-45	12.10%	12.30%	0.20%	12.20%	12.20%

Market Liquidity	12-Jun-17	13-Jun-17	14-Jun-17	15-Jun-17	16-Jun-17
Standing Deposit Facility(Bn)	17.217	15.059	13.635	14.795	3.878
Standing Lending Facility(Bn)	(15.392)	(14.805)	(16.773)	(14.668)	(16.465)
Repo/Reverse Repo Auction (Bn)	(9.000)	(7.642)	(6.959)	(19.000)	(15.694)
Market Liquidity (Bn)	(7.175)	(7.388)	(10.097)	(18.873)	(28.281)
CBSL Holdings: (Bn)	208.182	206.292	207.632	217.626	199.360

Overnight Money Market	12-Jun-17	13-Jun-17	14-Jun-17	15-Jun-17	16-Jun-17
Repo					
W. A. Repo Rate:	8.78%	8.82%	8.81%	8.83%	8.83%
Gross Amount:(LKR Bn)	11.13	6.12	8.23	7.05	9.20
Call Money					
W. A. Money Rate:	8.75%	8.75%	8.75%	8.75%	8.75%
Gross Amount:(LKR Bn)	15.48	12.01	12.03	9.79	13.85



U.S. \$ Yield	12-Jun-17	13-Jun-17	14-Jun-17	15-Jun-17	16-Jun-17
U.S. 10 Year Yield	2.215%	2.209%	2.199%	2.164%	2.153%
Sri Lanka Int Sovereign Yield 2027	5.929%	5.908%	5.908%	5.884%	5.920%

Spot rate	152.50	152.50	152.50	152.50	152.50
Spot Next	152.85/90	152.90/153.00	152.95/153.05	152.98/153.02	153.10/153.20

Forex Volumes (15-Jun-2017)	USD (Mn)	Average	Colombo Stock Exchange (16-Jun-2017)		
Cash	7.00	152.3929	ASPI	6,718.83	S & P SL 20
TOM	12.20	152.4029	Index	6,718.83	3,916.44
Spot	9.00	152.5000	Day Return %	0.36%	0.41%
Forwards	47.30				
Total	75.50				

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



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