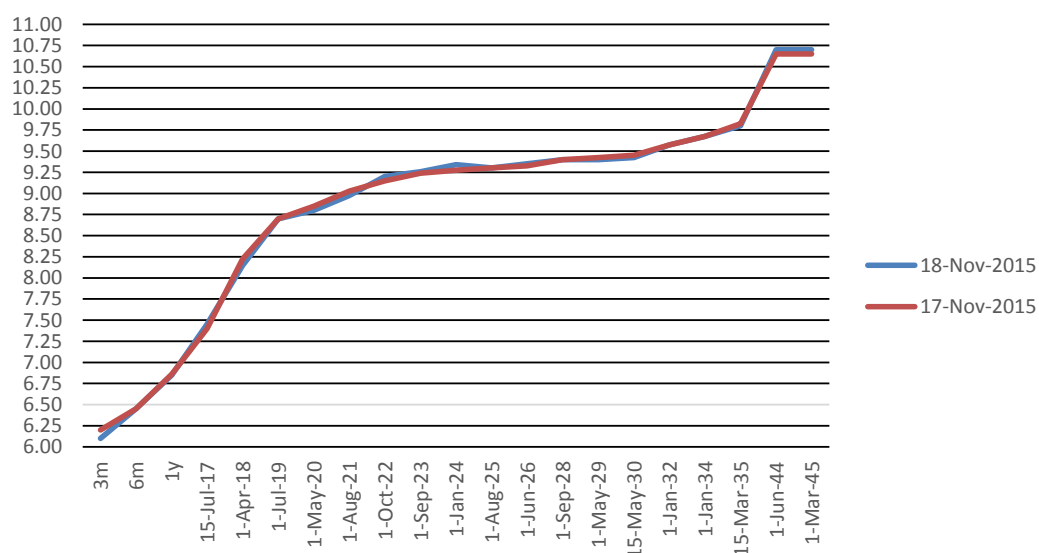


At the weekly Tbill auction concluded today the benchmark 12 Month treasury bill weighted average dropped by one basis point to 6.93% from 6.94%. The 06 month Tbill weighted average was published at 6.50% down 37 basis points from its last published weighted average at 6.87%. Following the announcement of auction results there was demand seeing setting in on the short tenor Tbonds due to mature within a period of three years. Longer tenor prices were also seeing narrowing indicating buying interest returning to the market.

According to data published by the CBSL liquidity in the system stood at LKR. 141.152 Bn, while the over night call money market rate and overnight repo rate averaged at 6.31% and 6.05% respectively

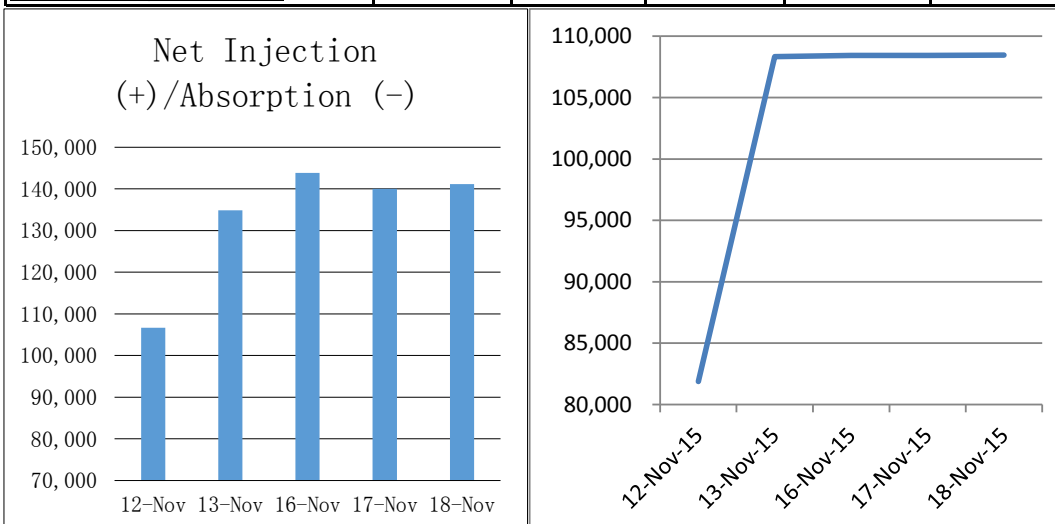
info@perpetualtreasuries.com- 18th November 2015

<u>Maturity</u>	<u>Offer %</u>	<u>Bid %</u>	<u>GAP</u>	<u>18-Nov-2015</u>	<u>17-Nov-2015</u>
3m	6.00	6.20		6.10	6.20
6m	6.40	6.50	0.35	6.45	6.45
1y	6.80	6.90	0.40	6.85	6.86
15-Jul-17	7.40	7.50	0.60	7.45	7.40
1-Apr-18	8.10	8.20	0.70	8.15	8.23
1-Jul-19	8.65	8.75	0.55	8.70	8.70
1-May-20	8.75	8.85	0.10	8.80	8.85
1-Aug-21	8.95	9.00	0.17	8.98	9.03
1-Oct-22	9.15	9.25	0.23	9.20	9.15
1-Sep-23	9.23	9.28	0.05	9.26	9.24
1-Jan-24	9.30	9.38	0.09	9.34	9.28
1-Aug-25	9.25	9.35	-0.04	9.30	9.30
1-Jun-26	9.30	9.40	0.05	9.35	9.33
1-Sep-28	9.35	9.45	0.05	9.40	9.40
1-May-29	9.35	9.45	0.00	9.40	9.43
15-May-30	9.35	9.50	0.03	9.43	9.45
1-Jan-32	9.45	9.70	0.15	9.58	9.58
1-Jan-34	9.55	9.80	0.10	9.68	9.68
15-Mar-35	9.75	9.85	0.13	9.80	9.83
1-Jun-44	10.50	10.90	0.90	10.70	10.65
1-Mar-45	10.50	10.90	0.00	10.70	10.65



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Market Liquidity	12-Nov-15	13-Nov-15	16-Nov-15	17-Nov-15	18-Nov-15
Standing Deposit Facility(Mn)	106,647	134,869	143,870	140,000	141,152
Standing Lending Facility(Mn)	-	-	-	-	-
CBSL Holdings: (Mn)	81,876	108,340	108,418	108,431	108,457



Repo Market	12-Nov-15	13-Nov-15	16-Nov-15	17-Nov-15	18-Nov-15
Minimum Rate:	6.00%	6.00%	6.00%	6.00%	6.00%
Maximum Rate:	6.15%	6.20%	6.15%	6.15%	6.15%
Weighted Average:	6.08%	6.07%	6.07%	6.05%	6.05%
Gross Amount:(LKR Mio)	9,750	13,650	15,250	14,050	15,040

Call Money Market	12-Nov-15	13-Nov-15	16-Nov-15	17-Nov-15	18-Nov-15
Minimum Rate:	6.30%	6.30%	6.25%	6.30%	6.30%
Maximum Rate:	6.35%	6.35%	6.35%	6.35%	6.35%
Weighted Average:	6.31%	6.30%	6.30%	6.31%	6.31%
Gross Amount:(LKR Mio)	17,930	17,920	19,630	18,210	14,970
Spot Opening :	141.90/00	141.95/10	142.00/10	142.15/30	141.20/40
Spot Closing :	142.00/08	142.10/25	142.20/25	142.35/50	142.35/45
Spot High :	142.00	142.10	142.20	142.45	142.35
Spot Low :	142.00	142.10	142.10	142.30	142.30

Spot Dollar closing 142.35/45

Forex Volumes (17-Nov-2015)	USD (Mn)	Average
Cash	4.00	142.2650
TOM	3.00	142.1500
Spot	16.90	142.2944
Forwards	10.25	
Total	34.15	

Commodities	USD
Gold	1068.4
Crude Oil	41.45
Brent Oil	44.58

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



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