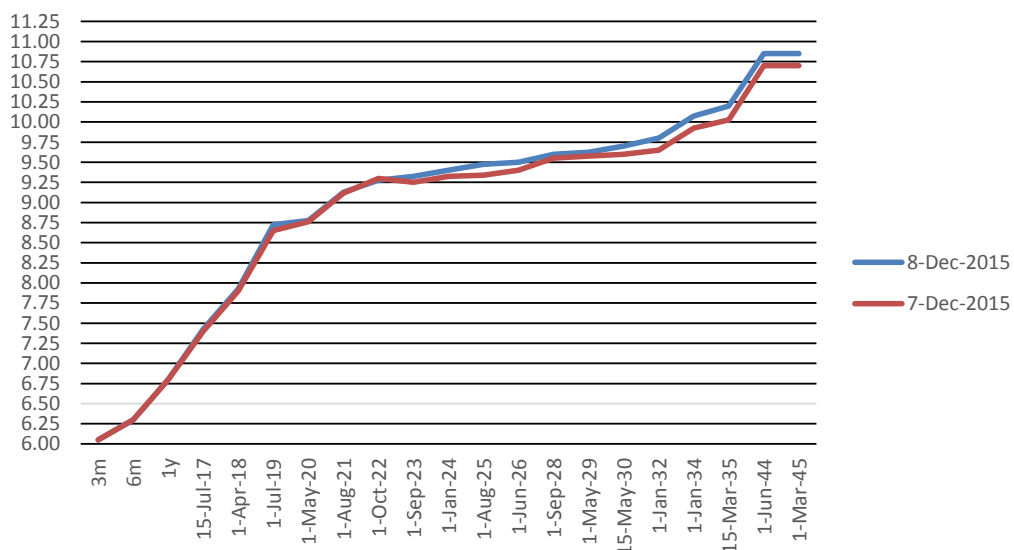


Following the trend from yesterday there was very little activity seen in the market. Prices kept on increasing as well as widening due to lack of participation by the market participants. Another term OMO Repo auction was conducted by the CBSL OMO Department absorbing Rs. 8.625 Bn of excess liquidity. The weighted average yield for the one week period was decided at 6.08%.

Participation at the Standing Deposit Facility was reported as Rs. 92.681 Bn. The overnight call money rate and the overnight repo rate averaged at 6.31% and 5.92% respectively.

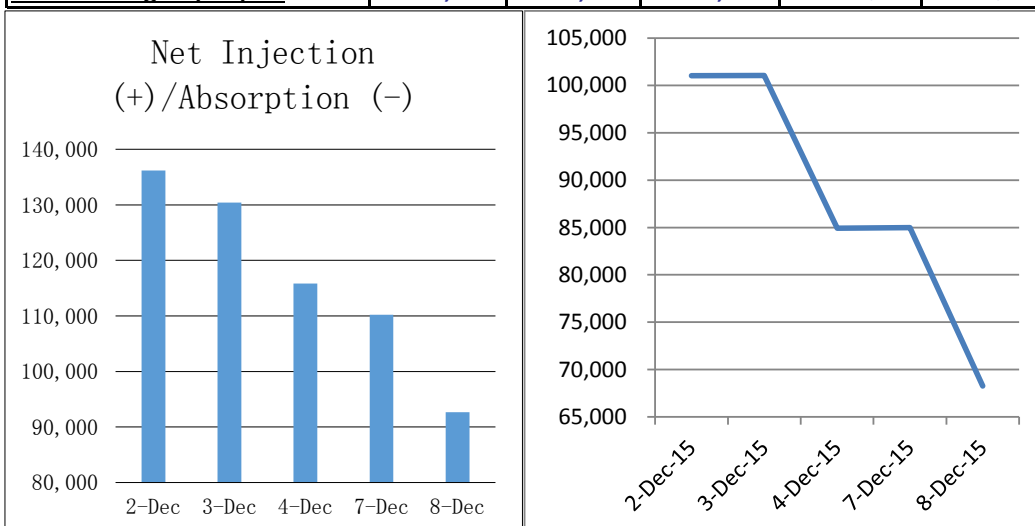
info@perpetualtreasuries.com- 08th December 2015

<u>Maturity</u>	<u>Offer %</u>	<u>Bid %</u>	<u>GAP</u>	<u>8-Dec-2015</u>	<u>7-Dec-2015</u>
3m	6.00	6.10		6.05	6.05
6m	6.25	6.35	0.25	6.30	6.30
1y	6.75	6.85	0.50	6.80	6.80
15-Jul-17	7.35	7.50	0.63	7.43	7.40
1-Apr-18	7.85	8.00	0.50	7.93	7.90
1-Jul-19	8.70	8.75	0.80	8.73	8.65
1-May-20	8.75	8.80	0.05	8.78	8.76
1-Aug-21	9.05	9.20	0.35	9.13	9.12
1-Oct-22	9.20	9.35	0.15	9.28	9.30
1-Sep-23	9.25	9.40	0.05	9.33	9.25
1-Jan-24	9.30	9.50	0.08	9.40	9.33
1-Aug-25	9.40	9.55	0.08	9.48	9.34
1-Jun-26	9.40	9.60	0.02	9.50	9.40
1-Sep-28	9.50	9.70	0.10	9.60	9.55
1-May-29	9.50	9.75	0.03	9.63	9.58
15-May-30	9.60	9.80	0.07	9.70	9.60
1-Jan-32	9.70	9.90	0.10	9.80	9.65
1-Jan-34	9.90	10.25	0.27	10.08	9.93
15-Mar-35	10.10	10.30	0.13	10.20	10.03
1-Jun-44	10.70	11.00	0.65	10.85	10.70
1-Mar-45	10.70	11.00	0.00	10.85	10.70



Next Page =>

Market Liquidity	2-Dec-15	3-Dec-15	4-Dec-15	7-Dec-15	8-Dec-15
Standing Deposit Facility(Mn)	136,199	130,389	115,835	110,195	92,681
Standing Lending Facility(Mn)	-	-	-	-	-
CBSL Holdings: (Mn)	101,034	101,055	84,939	84,992	68,261



Repo Market	2-Dec-15	3-Dec-15	4-Dec-15	7-Dec-15	8-Dec-15
Minimum Rate:	5.50%	5.90%	5.90%	5.88%	5.88%
Maximum Rate:	6.05%	6.05%	6.05%	6.05%	6.05%
Weighted Average:	5.90%	5.97%	5.94%	5.93%	5.92%
Gross Amount:(LKR Mio)	11,240	6,910	2,900	3,330	4,630

Call Money Market	2-Dec-15	3-Dec-15	4-Dec-15	7-Dec-15	8-Dec-15
Minimum Rate:	6.30%	6.30%	6.30%	6.30%	6.25%
Maximum Rate:	6.35%	6.35%	6.35%	6.35%	6.35%
Weighted Average:	6.31%	6.31%	6.31%	6.31%	6.31%
Gross Amount:(LKR Mio)	11,920	13,590	9,540	10,040	8,640
Spot Opening :	143.20/35	143.20/35	143.20/30	143.25/35	143.25/35
Spot Closing :	143.25/30	143.25/30	143.25/30	143.25/35	143.20/25
Spot High :	143.25	143.25	143.28	143.30	143.25
Spot Low :	143.22	143.23	143.25	143.25	143.20

Spot Dollar closing 143.20/25

Forex Volumes (07-Dec-2015) **USD (Mn)** **Average**

Cash	3.00	143.2500
TOM	32.00	143.2253
Spot	20.23	143.2426
Forwards	62.13	
Total	117.36	

Commodities	USD
Gold	1071.00
Crude Oil	37.96
Brent Oil	41.31

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