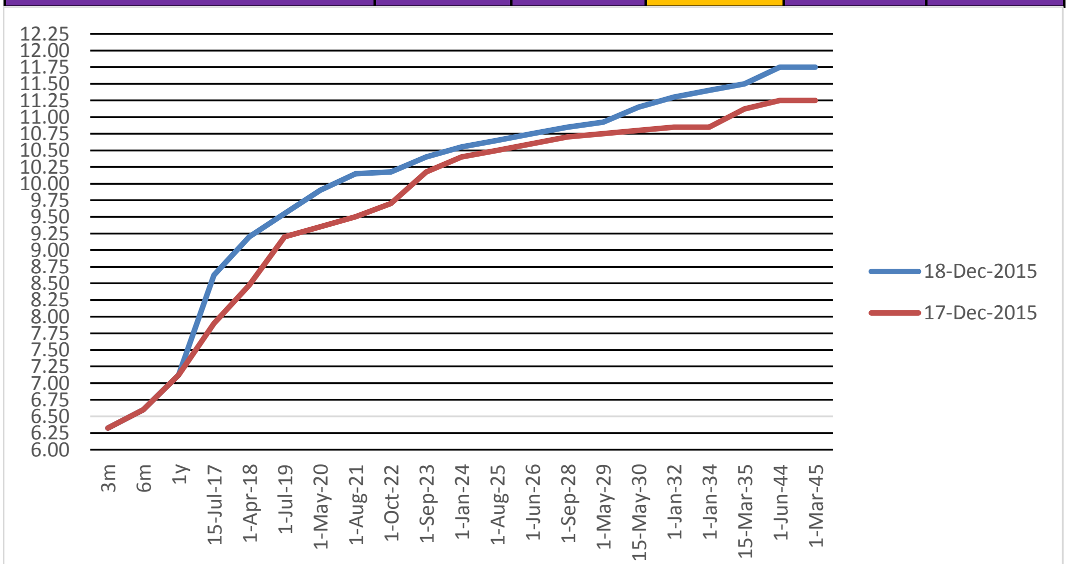
Weighted averages of the Tbonds auctioned today were as follows. The Tbond with a 05 year term to maturity was decided at 9.56%, the Tbond with a 15 year term to maturity was decided at 11.00% and the Tbond maturity with a 20 year term to maturity was decided at 11.45%.
At the Tbond auction concluded on 15th December the weighted average interest rate of the 15th March 2015 was published at 10.86%, by today the weighted average was seen increasing by 59 basis points to 11.45%. The secondary market reacted accordingly with prices increasing across the yield curve. Liquidity in the system as published by the CBSL was LKR 69.564 Bn. The average overnight call money rate and the average overnight repo rate was published as 6.40% and 6.24% respectively.

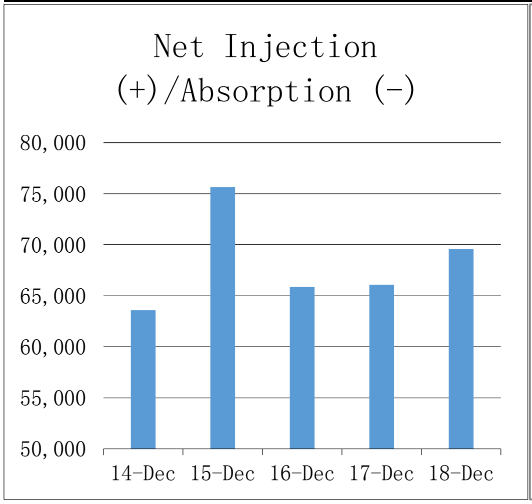
info@perpetualtreasuries.com-18th December 2015

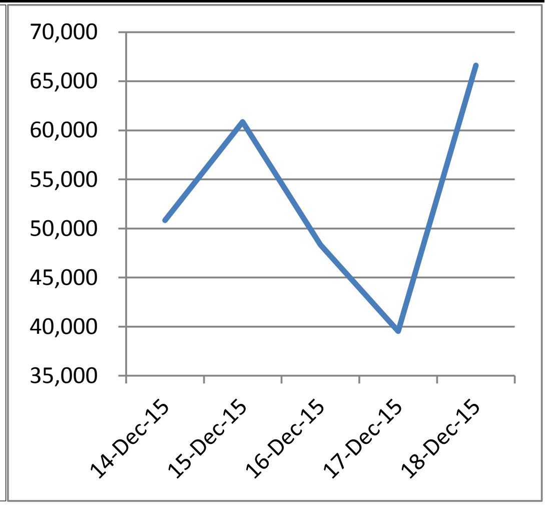
Maturity	Offer %	Bid %	GAP	18-Dec-2015	17-Dec-2015
3m	6.25	6.40		6.33	6.33
6m	6.50	6.70	0.27	6.60	6.60
1y	7.00	7.25	0.53	7.13	7.13
15-Jul-17	8.50	8.75	1.50	8.63	7.90
1-Apr-18	9.10	9.30	0.57	9.20	8.48
1-Jul-19	9.50	9.60	0.35	9.55	9.20
1-May-20	9.70	10.10	0.35	9.90	9.35
1-Aug-21	10.10	10.20	0.25	10.15	9.50
1-Oct-22	10.10	10.25	0.03	10.18	9.70
1-Sep-23	10.30	10.50	0.23	10.40	10.18
1-Jan-24	10.50	10.60	0.15	10.55	10.40
1-Aug-25	10.60	10.70	0.10	10.65	10.50
1-Jun-26	10.70	10.80	0.10	10.75	10.60
1-Sep-28	10.75	10.95	0.10	10.85	10.70
1-May-29	10.85	11.00	0.08	10.93	10.75
15-May-30	11.00	11.30	0.23	11.15	10.80
1-Jan-32	11.10	11.50	0.15	11.30	10.85
1-Jan-34	11.20	11.60	0.10	11.40	10.85
15-Mar-35	11.30	11.70	0.10	11.50	11.13
1-Jun-44	11.50	12.00	0.25	11.75	11.25
1-Mar-45	11.50	12.00	0.00	11.75	11.25



Next Page =>

Market Liquidity	14-Dec-15	15-Dec-15	16-Dec-15	17-Dec-15	18-Dec-15
Standing Deposit Facility(Mn)	63,572	77,038	54,711	46,093	69,564
Standing Lending Facility(Mn)	-	(1,388)	-	-	-
Repo/Reverse Repo Auction	-	-	11,173	20,000	-
Net Injection(+)Absorption(-)	63,572	75,650	65,884	66,093	69,564
CBSL Holdings: (Mn)	**50,840**	**60,859**	**48,332**	**39,533**	**66,620**





Repo Market	14-Dec-15	15-Dec-15	16-Dec-15	17-Dec-15	18-Dec-15
Minimum Rate:	5.88%	5.95%	6.00%	6.05%	6.20%
Maximum Rate:	6.05%	6.50%	6.20%	6.25%	6.35%
Weighted Average:	5.96%	6.07%	6.08%	6.14%	6.24%
Gross Amount:(LKR Mio)	5,010	7,070	13,600	17,780	24,650

Call Money Market	14-Dec-15	15-Dec-15	16-Dec-15	17-Dec-15	18-Dec-15
Minimum Rate:	6.30%	6.30%	6.32%	6.35%	6.40%
Maximum Rate:	6.35%	6.40%	6.40%	6.45%	6.45%
Weighted Average:	6.30%	6.35%	6.36%	6.39%	6.40%
Gross Amount:(LKR Mio)	15,480	14,540	13,610	9,670	12,280
Spot Opening :	143.35/50	143.65/90	143.50/80	143.60/90	143.65/75
Spot Closing :	143.70/80	143.55/85	143.70/85	143.50/65	143.70/85
Spot High :	143.67	143.50	143.65	143.74	143.70
Spot Low :	143.50	143.40	143.50	143.50	143.50

Spot Dollar closing 143.70/85

Forex Volumes (17-Dec-2015)	USD (Mn)	Average
Cash	-	-
TOM	2.00	143.4500
Spot	27.30	143.5606
Forwards	22.00	
Total	51.30	

Commodities	USD
Gold	1055.40
Crude Oil	34.73
Brent Oil	37.01

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

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Contact ***112206123***
Email : info@perpetualtreasuries.com