

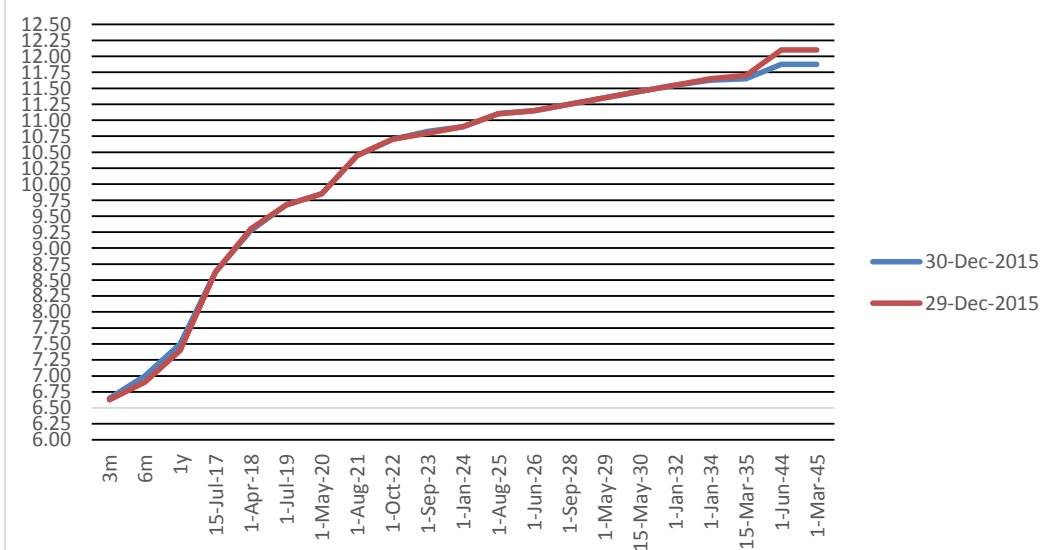
While the policy rates remained unchanged at the Monetary policy review for December 2015, the Statutory Reserve Ratio was increased to 7.50% from 6.00%.

There was buying interest seen from market participants during the day on a few selected maturities. Except for this there was very little activity in the secondary market for government securities.

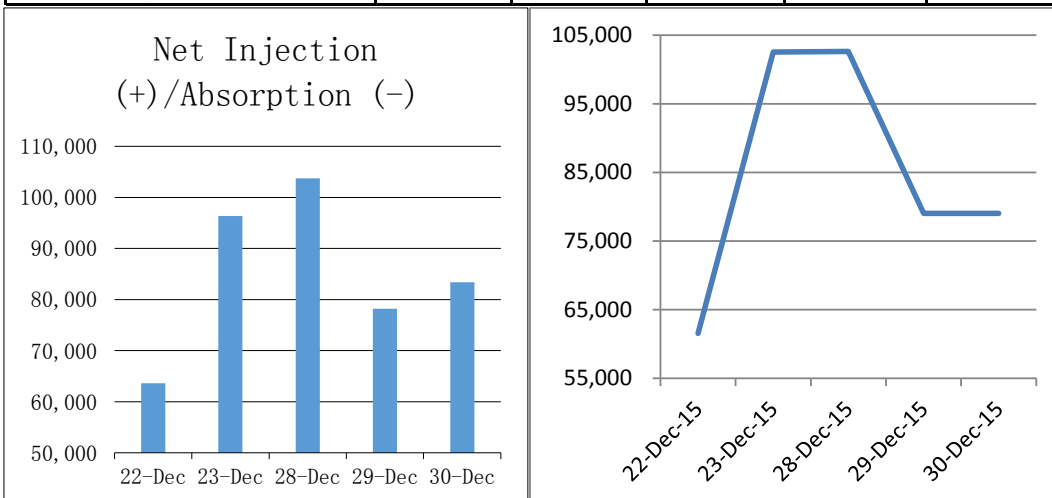
Primary market Treasury Bill yields rose across all three maturities at the weekly auction concluded today. The 3 months Tbill by 07 basis points, the 06 months Tbill by 14 basis points and the 12 month Tbill by 19 basis points.

Liquidity in the system was published as LKR. 83.357 Bn. The overnight call money rate averaged at 6.40% while the average overnight repo rate was reported at 6.22%

<u>Maturity</u>	<u>Offer %</u>	<u>Bid %</u>	<u>GAP</u>	<u>30-Dec-2015</u>	<u>29-Dec-2015</u>
3m	6.50	6.80		6.65	6.63
6m	6.90	7.10	0.35	7.00	6.90
1y	7.40	7.60	0.50	7.50	7.40
15-Jul-17	8.50	8.75	1.13	8.63	8.63
1-Apr-18	9.20	9.35	0.65	9.28	9.30
1-Jul-19	9.60	9.75	0.40	9.68	9.68
1-May-20	9.70	10.00	0.17	9.85	9.85
1-Aug-21	10.20	10.70	0.60	10.45	10.45
1-Oct-22	10.60	10.80	0.25	10.70	10.70
1-Sep-23	10.80	10.85	0.13	10.83	10.80
1-Jan-24	10.80	11.00	0.08	10.90	10.90
1-Aug-25	11.00	11.20	0.20	11.10	11.10
1-Jun-26	11.00	11.30	0.05	11.15	11.15
1-Sep-28	11.10	11.40	0.10	11.25	11.25
1-May-29	11.20	11.50	0.10	11.35	11.35
15-May-30	11.30	11.60	0.10	11.45	11.45
1-Jan-32	11.40	11.70	0.10	11.55	11.55
1-Jan-34	11.50	11.75	0.07	11.63	11.65
15-Mar-35	11.50	11.80	0.03	11.65	11.70
1-Jun-44	11.75	12.00	0.23	11.88	12.10
1-Mar-45	11.75	12.00	0.00	11.88	12.10



Market Liquidity	22-Dec-15	23-Dec-15	28-Dec-15	29-Dec-15	30-Dec-15
Standing Deposit Facility(Mn)	47,696	96,324	103,733	78,196	83,507
Standing Lending Facility(Mn)	(102)	-	-	-	(150)
Repo/Reverse Repo Auction	16,000	-	-	-	-
Net Injection(+)/Absorption(-)	63,594	96,324	103,733	78,196	83,357
CBSL Holdings: (Mn)	61,548	102,528	102,632	79,027	79,039



Repo Market	22-Dec-15	23-Dec-15	28-Dec-15	29-Dec-15	30-Dec-15
Minimum Rate:	6.20%	6.20%	6.15%	6.10%	6.15%
Maximum Rate:	6.30%	6.30%	6.30%	6.30%	6.50%
Weighted Average:	6.22%	6.22%	6.21%	6.20%	6.22%
Gross Amount:(LKR Mio)	24,830	19,960	18,360	18,680	26,270

Call Money Market	22-Dec-15	23-Dec-15	28-Dec-15	29-Dec-15	30-Dec-15
Minimum Rate:	6.35%	6.40%	6.40%	6.40%	6.40%
Maximum Rate:	6.45%	6.45%	6.40%	6.40%	6.40%
Weighted Average:	6.40%	6.40%	6.40%	6.40%	6.40%
Gross Amount:(LKR Mio)	13,950	12,060	15,200	13,780	11,770
Spot Opening :	143.55/85	143.65/80	143.60/80	143.80/00	143.95/15
Spot Closing :	143.70/80	143.70/80	143.80/00	143.90/00	144.15/25
Spot High :	143.70	143.70	143.95	144.00	144.15
Spot Low :	143.60	143.65	143.80	143.90	144.25

Spot Dollar closing 144.15/25

Forex Volumes (29-Dec-2015) USD (Mn) Average

Cash	2.00	143.7100
TOM	-	-
Spot	32.20	143.8484
Forwards	56.25	
Total	90.45	

Commodities	USD
Gold	1066.70
Crude Oil	36.94
Brent Oil	37.13

(Sources: Bloomberg , cbsl.gov.lk)