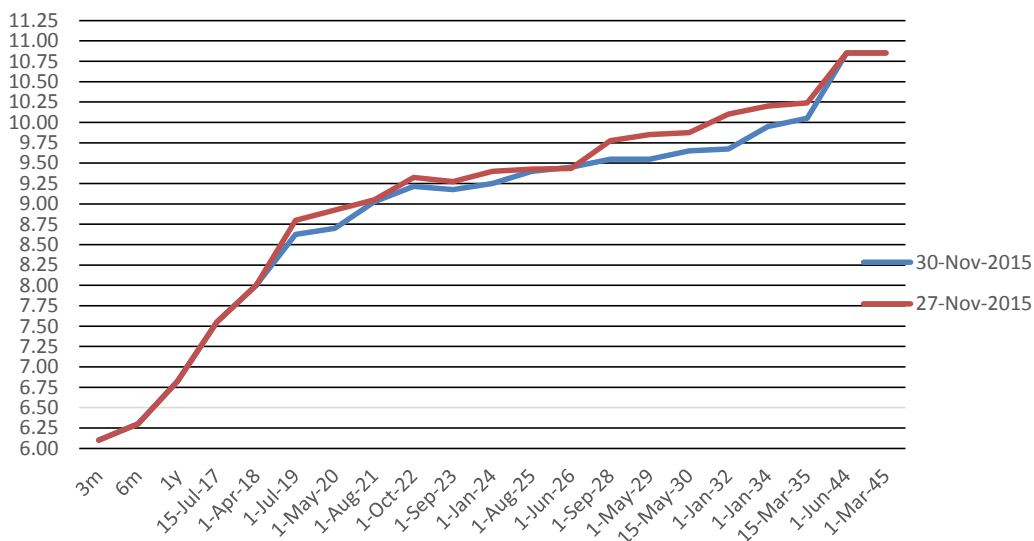


The Central Bank of Sri Lanka Open Market Operations department conducted a short term bill auction and managed to absorb LKR 15 Bn. of excess liquidity in the system. This is expected to ease the pressure on the overnight repo rate which was reported lowest at 5.00% today.

Buying interest was seen on the liquid 2019, 2020, 2021, 2023 as well as on the 2035. The yield curve was seen adjusting shifting downward accordingly. The average drop on rates were approx. 17 basis points. As announced by the Department of Census and Statistics Point to point Inflation was 3.1% while the annual average was reported at 0.9%. Liquidity in the system was reported at LKR 134.397 Bn while the over night call money rate and the repo rate averaged at 6.30% and 5.43% respectively.

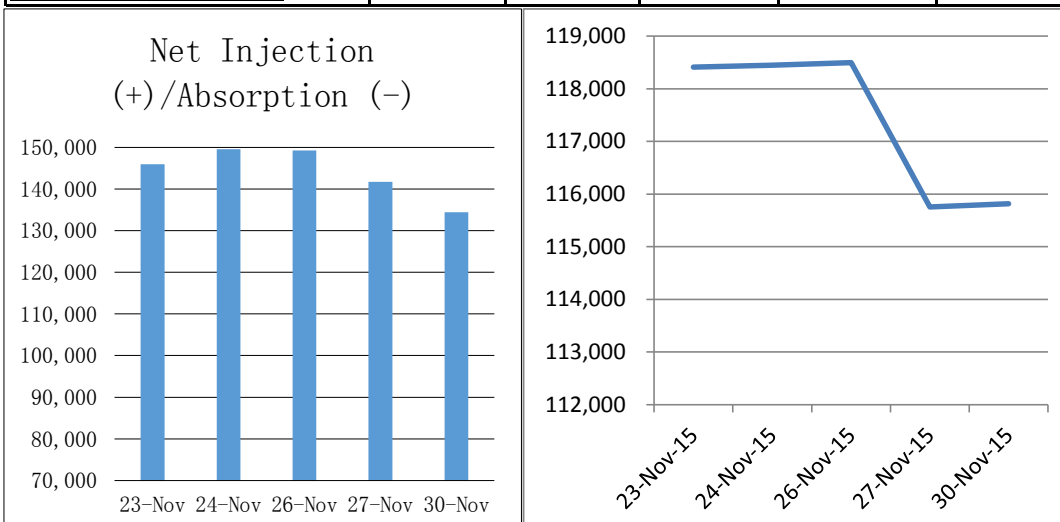
*info@perpetualtreasuries.com-30th November 2015*

<u>Maturity</u>	<u>Offer %</u>	<u>Bid %</u>	<u>GAP</u>	<u>30-Nov-2015</u>	<u>27-Nov-2015</u>
3m	6.00	6.20		6.10	6.10
6m	6.25	6.35	0.20	6.30	6.30
1y	6.75	6.90	0.53	6.83	6.83
15-Jul-17	7.45	7.65	0.73	7.55	7.55
1-Apr-18	7.90	8.10	0.45	8.00	8.00
1-Jul-19	8.60	8.65	0.63	8.63	8.80
1-May-20	8.68	8.72	0.07	8.70	8.93
1-Aug-21	9.00	9.05	0.33	9.03	9.05
1-Oct-22	9.18	9.25	0.19	9.22	9.33
1-Sep-23	9.10	9.25	-0.04	9.18	9.28
1-Jan-24	9.15	9.35	0.07	9.25	9.40
1-Aug-25	9.35	9.45	0.15	9.40	9.43
1-Jun-26	9.40	9.50	0.05	9.45	9.44
1-Sep-28	9.50	9.60	0.10	9.55	9.78
1-May-29	9.50	9.60	0.00	9.55	9.85
15-May-30	9.60	9.70	0.10	9.65	9.88
1-Jan-32	9.60	9.75	0.03	9.68	10.10
1-Jan-34	9.90	10.00	0.27	9.95	10.20
15-Mar-35	10.00	10.10	0.10	10.05	10.24
1-Jun-44	10.70	11.00	0.80	10.85	10.85
1-Mar-45	10.70	11.00	0.00	10.85	10.85



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<b>Market Liquidity</b>	<b>23-Nov-15</b>	<b>24-Nov-15</b>	<b>26-Nov-15</b>	<b>27-Nov-15</b>	<b>30-Nov-15</b>
Standing Deposit Facility(Mn)	145,971	149,560	149,245	141,715	<b>134,397</b>
Standing Lending Facility(Mn)	-	-	-	-	-
<b>CBSL Holdings: (Mn)</b>	<b>118,413</b>	<b>118,449</b>	<b>118,496</b>	<b>115,754</b>	<b>115,818</b>



<b>Repo Market</b>	<b>23-Nov-15</b>	<b>24-Nov-15</b>	<b>26-Nov-15</b>	<b>27-Nov-15</b>	<b>30-Nov-15</b>
Minimum Rate:	5.75%	5.75%	5.75%	4.25%	<b>5.00%</b>
Maximum Rate:	6.15%	6.10%	6.05%	5.75%	<b>5.90%</b>
Weighted Average:	5.95%	5.90%	5.82%	5.00%	<b>5.43%</b>
Gross Amount:( LKR Mio)	11,430	4,710	4,670	4,850	<b>8,670</b>

<b>Call Money Market</b>	<b>23-Nov-15</b>	<b>24-Nov-15</b>	<b>26-Nov-15</b>	<b>27-Nov-15</b>	<b>30-Nov-15</b>
Minimum Rate:	6.30%	6.30%	6.30%	6.30%	<b>6.30%</b>
Maximum Rate:	6.35%	6.35%	6.35%	6.35%	<b>6.30%</b>
Weighted Average:	6.30%	6.31%	6.31%	6.31%	<b>6.30%</b>
Gross Amount:(LKR Mio)	10,220	11,450	10,330	8,970	<b>7,000</b>
Spot Opening :	142.45/60	142.70/00	142.95/10	143.10/30	<b>143.15/30</b>
Spot Closing :	142.85/00	142.98/05	143.10/25	143.15/30	<b>143.25/35</b>
Spot High :	142.90	143.00	143.10	143.35	<b>143.25</b>
Spot Low :	142.70	142.90	143.05	143.00	<b>143.25</b>

**Spot Dollar closing** 143.25/35

**Forex Volumes (27-Nov-2015)** **USD (Mn)** **Average**

Cash	9.25	143.0770
TOM	3.00	143.1367
Spot	20.15	143.2074
Forwards	14.52	
<b>Total</b>	<b>46.92</b>	

Commodities	USD
Gold	<b>1055.60</b>
Crude Oil	<b>41.84</b>
Brent Oil	<b>45.13</b>

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