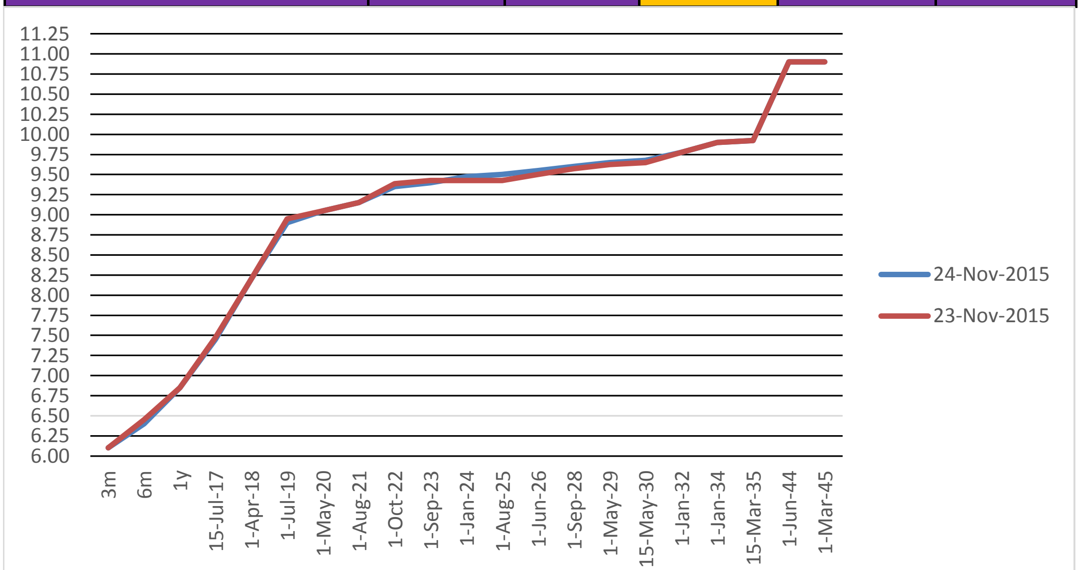
There was buying interest prevalent in the market for Tbond maturities due within a period of a year. Volumes were seen changing hands on the 2016s while there was also buying interest seen on the 2017 Tbonds.

At the weekly TBill auction concluded today the 6 month weighted average dropped to 6.40% while the 12 month yield to maturity dropped to 6.92%. LKR. 12 Billion worth of Tbonds are to be auctioned off on 27th November 2015. The 01st May 2020, 01st June 2026 and the 15th March 2035 are up for auction for respective quantities of LKR. 2 Bn., LKR 3 Bn and LKR 7 Bn. The Policy rates as well as the SRR was held unchanged by the Monetary Board. Liquidity in the system was LKR 149.56 Bn while the overnight call money and repo rate averaged at 6.31% and 5.90%. ***info@perpetualtreasuries.com-***
24th November 2015

Maturity	**Offer %**	**Bid %**	**GAP**	**24-Nov-2015**	**23-Nov-2015**
3m	**6.00**	**6.20**		**6.10**	**6.10**
6m	**6.35**	**6.45**	0.30	**6.40**	**6.45**
1y	**6.80**	**6.90**	0.45	**6.85**	**6.85**
15-Jul-17	**7.35**	**7.55**	0.60	**7.45**	**7.48**
1-Apr-18	**8.10**	**8.30**	0.75	**8.20**	**8.20**
1-Jul-19	**8.85**	**8.95**	0.70	**8.90**	**8.95**
1-May-20	**9.00**	**9.10**	0.15	**9.05**	**9.05**
1-Aug-21	**9.10**	**9.20**	0.10	**9.15**	**9.15**
1-Oct-22	**9.30**	**9.40**	0.20	**9.35**	**9.39**
1-Sep-23	**9.35**	**9.45**	0.05	**9.40**	**9.43**
1-Jan-24	**9.40**	**9.55**	0.08	**9.48**	**9.43**
1-Aug-25	**9.40**	**9.60**	0.02	**9.50**	**9.43**
1-Jun-26	**9.45**	**9.65**	0.05	**9.55**	**9.50**
1-Sep-28	**9.50**	**9.70**	0.05	**9.60**	**9.58**
1-May-29	**9.55**	**9.75**	0.05	**9.65**	**9.63**
15-May-30	**9.55**	**9.80**	0.03	**9.68**	**9.65**
1-Jan-32	**9.65**	**9.90**	0.10	**9.78**	**9.78**
1-Jan-34	**9.80**	**10.00**	0.13	**9.90**	**9.90**
15-Mar-35	**9.80**	**10.05**	0.03	**9.93**	**9.93**
1-Jun-44	**10.70**	**11.10**	0.97	**10.90**	**10.90**
1-Mar-45	**10.70**	**11.10**	0.00	**10.90**	**10.90**



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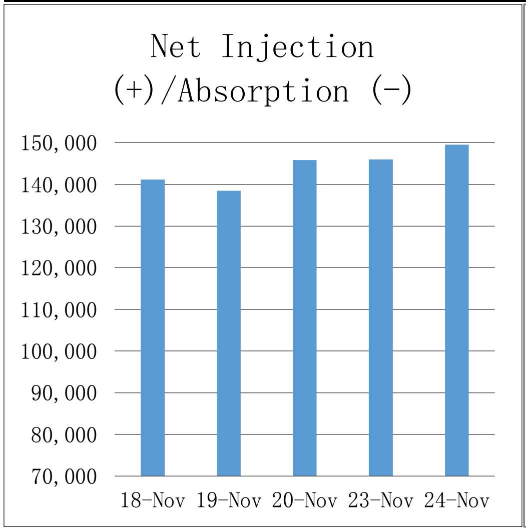
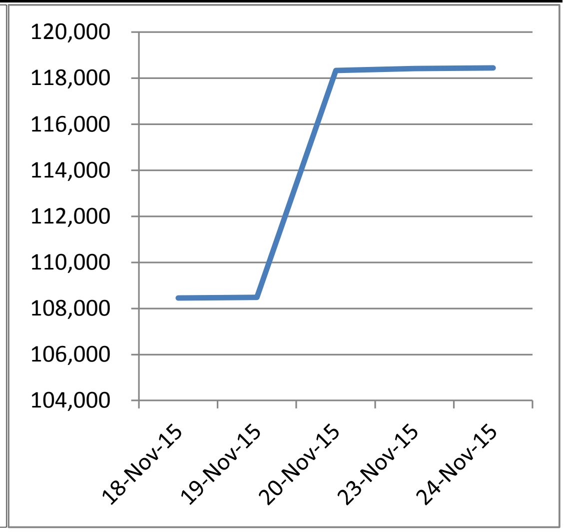
Market Liquidity	18-Nov-15	19-Nov-15	20-Nov-15	23-Nov-15	24-Nov-15
Standing Deposit Facility(Mn)	141,152	138,443	145,856	145,971	149,560
Standing Lending Facility(Mn)	-	-	-	-	-
CBSL Holdings: (Mn)	108,457	108,484	118,332	118,413	118,449





Repo Market	18-Nov-15	19-Nov-15	20-Nov-15	23-Nov-15	24-Nov-15
Minimum Rate:	6.00%	6.00%	6.00%	5.75%	5.75%
Maximum Rate:	6.15%	6.10%	6.10%	6.15%	6.10%
Weighted Average:	6.05%	6.04%	6.01%	5.95%	5.90%
Gross Amount:(LKR Mio)	15,040	14,010	12,430	11,430	4,710

Call Money Market	18-Nov-15	19-Nov-15	20-Nov-15	23-Nov-15	24-Nov-15
Minimum Rate:	6.30%	6.30%	6.30%	6.30%	6.30%
Maximum Rate:	6.35%	6.35%	6.35%	6.35%	6.35%
Weighted Average:	6.31%	6.30%	6.30%	6.30%	6.31%
Gross Amount:(LKR Mio)	14,970	17,360	13,260	10,220	11,450
Spot Opening :	141.20/40	142.25/40	142.30/50	142.45/60	142.70/00
Spot Closing :	142.35/45	142.35/55	142.55/70	142.85/00	142.98/05
Spot High :	142.35	142.35	142.55	142.90	143.00
Spot Low :	142.30	142.35	142.50	142.70	142.90

Spot Dollar closing 142.98/05

Forex Volumes (23-Nov-2015)	USD (Mn)	Average
Cash	8.25	142.3576
TOM	-	-
Spot	18.75	142.6267
Forwards	45.19	
Total	72.19	

Commodities	USD
Gold	1073.90
Crude Oil	42.06
Brent Oil	45.27

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

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