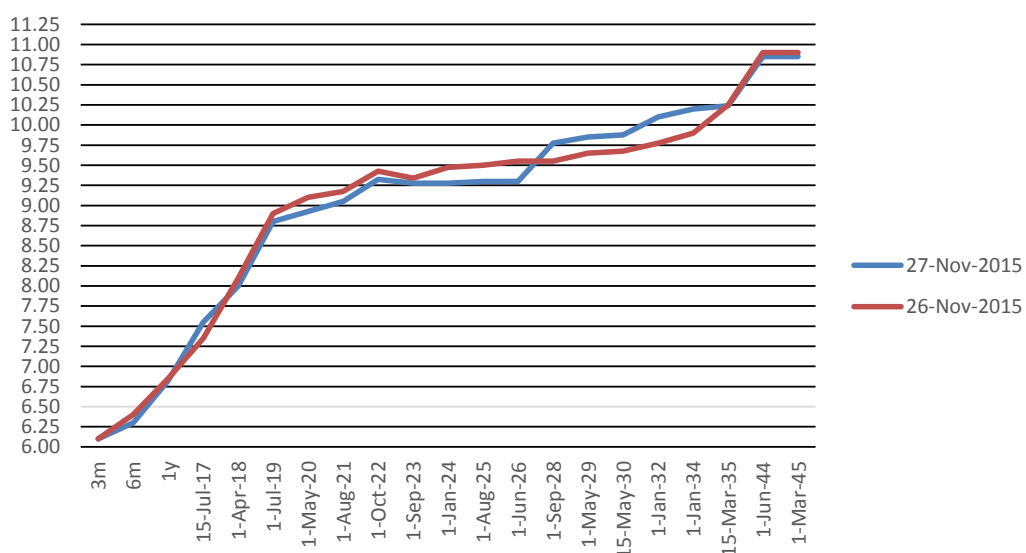


There was renewed confidence seen by traders post the announcement of results of the Tbond Auction concluded. The weighted averages being placed around the secondary market levels indicate strong appetite by the participants which is also supported by the excess liquidity in the system. Tbons with the maturity due within 15 years were seen actively taken by traders. The 20 year TBond of which the weighted average was announced at 10.50% was taken down to close at 10.20%- 10.28%

According to data published by the CBSL liquidity in the system stood at LKR 141.715 Bn. While the overnight call money rate remained same at an average of 6.31% the average overnight repo rate dropped down to 5.00%, the lowest overnight repo rate is reported as 4.25%.

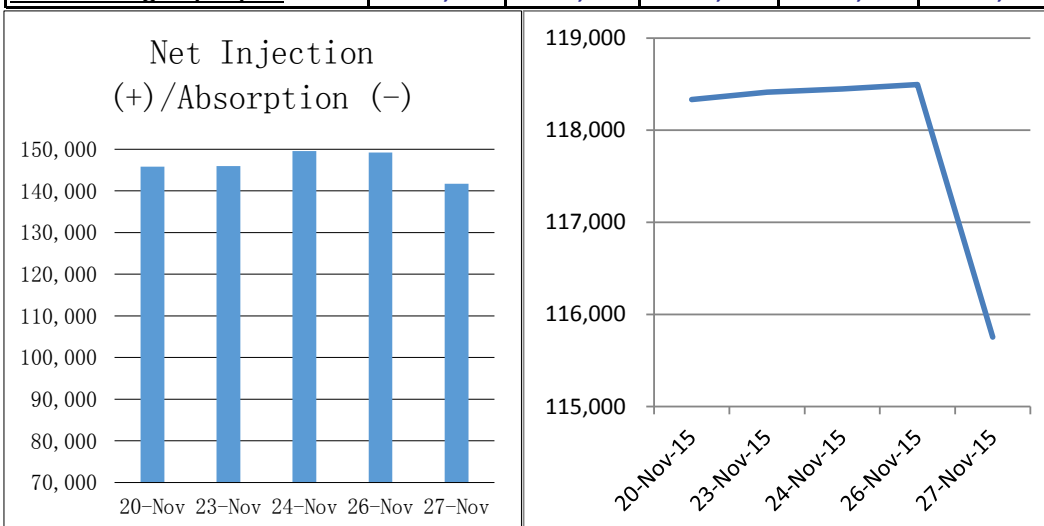
info@perpetualtreasuries.com-27th November 2015

Maturity	Offer %	Bid %	GAP	27-Nov-2015	26-Nov-2015
3m	6.00	6.20		6.10	6.10
6m	6.25	6.35	0.20	6.30	6.40
1y	6.75	6.90	0.53	6.83	6.85
15-Jul-17	7.45	7.65	0.73	7.55	7.35
1-Apr-18	7.90	8.10	0.45	8.00	8.10
1-Jul-19	8.75	8.85	0.80	8.80	8.90
1-May-20	8.90	8.95	0.13	8.93	9.10
1-Aug-21	9.00	9.10	0.13	9.05	9.18
1-Oct-22	9.30	9.35	0.27	9.33	9.43
1-Sep-23	9.25	9.30	-0.05	9.28	9.34
1-Jan-24	9.20	9.35	0.00	9.28	9.48
1-Aug-25	9.25	9.35	0.03	9.30	9.50
1-Jun-26	9.25	9.35	0.00	9.30	9.55
1-Sep-28	9.65	9.90	0.48	9.78	9.55
1-May-29	9.75	9.95	0.07	9.85	9.65
15-May-30	9.75	10.00	0.03	9.88	9.68
1-Jan-32	10.00	10.20	0.23	10.10	9.78
1-Jan-34	10.15	10.25	0.10	10.20	9.90
15-Mar-35	10.20	10.28	0.04	10.24	10.25
1-Jun-44	10.70	11.00	0.61	10.85	10.90
1-Mar-45	10.70	11.00	0.00	10.85	10.90



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Market Liquidity	20-Nov-15	23-Nov-15	24-Nov-15	26-Nov-15	27-Nov-15
Standing Deposit Facility(Mn)	145,856	145,971	149,560	149,245	141,715
Standing Lending Facility(Mn)	-	-	-	-	-
CBSL Holdings: (Mn)	118,332	118,413	118,449	118,496	115,754



Repo Market	20-Nov-15	23-Nov-15	24-Nov-15	26-Nov-15	27-Nov-15
Minimum Rate:	6.00%	5.75%	5.75%	5.75%	4.25%
Maximum Rate:	6.10%	6.15%	6.10%	6.05%	5.75%
Weighted Average:	6.01%	5.95%	5.90%	5.82%	5.00%
Gross Amount:(LKR Mio)	12,430	11,430	4,710	4,670	4,850

Call Money Market	20-Nov-15	23-Nov-15	24-Nov-15	26-Nov-15	27-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:	6.30%	6.30%	6.31%	6.31%	6.31%
Gross Amount:(LKR Mio)	13,260	10,220	11,450	10,330	8,970
Spot Opening :	142.30/50	142.45/60	142.70/00	142.95/10	143.10/30
Spot Closing :	142.55/70	142.85/00	142.98/05	143.10/25	143.15/30
Spot High :	142.55	142.90	143.00	143.10	143.35
Spot Low :	142.50	142.70	142.90	143.05	143.00

Spot Dollar closing 143.15/30

Forex Volumes (26-Nov-2015) USD (Mn) Average

Cash	-	-
TOM	6.50	143.0038
Spot	6.00	143.0667
Forwards	17.50	
Total	30.00	

Commodities	USD
Gold	1064.00
Crude Oil	42.09
Brent Oil	45.11

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



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