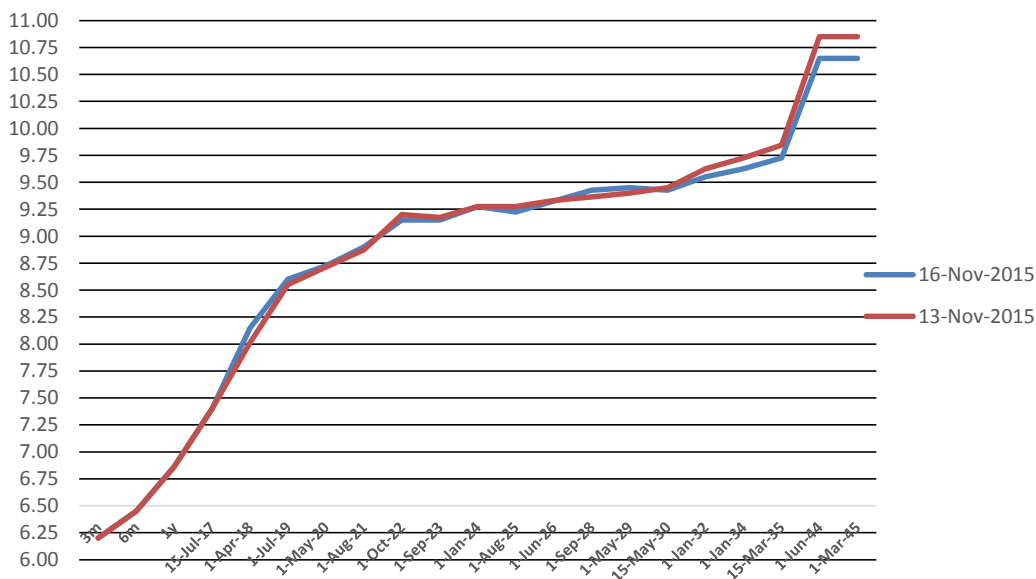


Mixed feelings amongst bond traders with respect to the direction of interest rates in the secondary market for government securities was witnessed, While clear buying interest shown on maturity due in 20 years. More buying interest was shown on the liquid 2028 Tbond, but sellers emerged on the same maturity towards afternoon, offering large volumes which effectively killed the buying momentum. uncertainty is expected to prevail until the budget reading due 20th of this month. Monetary policy announcement for the month of November 2015 is scheduled on 24th November 2015 at 7 p.m.

Liquidity in the system published at the end of the day was LKR 143.87 Bn. The overnight call money rate and the overnight repo rate averaged at 6.30% and 6.07% respectively

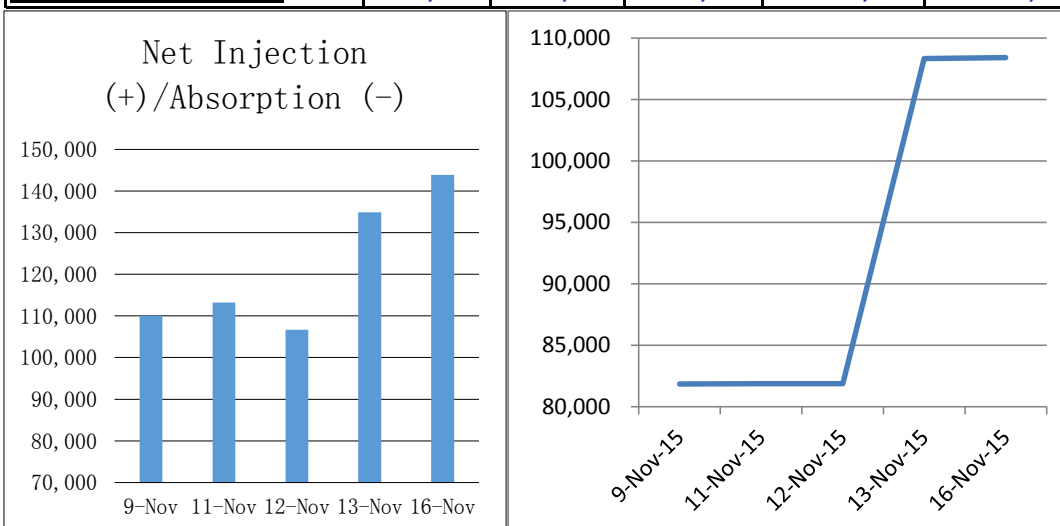
info@perpetualtreasuries.com 16-11-2015

Maturity	Offer %	Bid %	GAP	16-Nov-2015	13-Nov-2015
3m	6.10	6.30		6.20	6.20
6m	6.40	6.50	0.25	6.45	6.45
1y	6.80	6.92	0.41	6.86	6.86
15-Jul-17	7.30	7.50	0.54	7.40	7.40
1-Apr-18	8.10	8.20	0.75	8.15	8.02
1-Jul-19	8.55	8.65	0.45	8.60	8.55
1-May-20	8.65	8.80	0.13	8.73	8.72
1-Aug-21	8.85	8.95	0.17	8.90	8.88
1-Oct-22	9.10	9.20	0.25	9.15	9.20
1-Sep-23	9.10	9.20	0.00	9.15	9.18
1-Jan-24	9.20	9.35	0.13	9.28	9.28
1-Aug-25	9.15	9.30	-0.05	9.23	9.28
1-Jun-26	9.25	9.40	0.10	9.33	9.33
1-Sep-28	9.35	9.50	0.10	9.43	9.37
1-May-29	9.35	9.55	0.02	9.45	9.40
15-May-30	9.35	9.50	-0.02	9.43	9.45
1-Jan-32	9.45	9.65	0.13	9.55	9.63
1-Jan-34	9.50	9.75	0.07	9.63	9.73
15-Mar-35	9.65	9.80	0.10	9.73	9.85
1-Jun-44	10.50	10.80	0.92	10.65	10.85
1-Mar-45	10.50	10.80	0.00	10.65	10.85



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Market Liquidity	9-Nov-15	11-Nov-15	12-Nov-15	13-Nov-15	16-Nov-15
Standing Deposit Facility(Mn)	110,066	113,211	106,647	134,869	143,870
Standing Lending Facility(Mn)	-	-	-	-	-
CBSL Holdings: (Mn)	81,828	81,855	81,876	108,340	108,418



Repo Market	9-Nov-15	11-Nov-15	12-Nov-15	13-Nov-15	16-Nov-15
Minimum Rate:	6.05%	6.00%	6.00%	6.00%	6.00%
Maximum Rate:	6.50%	6.15%	6.15%	6.20%	6.15%
Weighted Average:	6.12%	6.07%	6.08%	6.07%	6.07%
Gross Amount:(LKR Mio)	7,340	6,630	9,750	13,650	15,250

Call Money Market	9-Nov-15	11-Nov-15	12-Nov-15	13-Nov-15	16-Nov-15
Minimum Rate:	6.30%	6.30%	6.30%	6.30%	6.25%
Maximum Rate:	6.35%	6.35%	6.35%	6.35%	6.35%
Weighted Average:	6.31%	6.31%	6.31%	6.30%	6.30%
Gross Amount:(LKR Mio)	22,120	21,000	17,930	17,920	19,630
Spot Opening :	141.45/65	141.95/05	141.90/00	141.95/10	142.00/10
Spot Closing :	141.95/10	141.93/98	142.00/08	142.10/25	142.20/25
Spot High :	142.00	141.95	142.00	142.10	142.20
Spot Low :	141.65	141.90	142.00	142.10	142.10

Spot Dollar closing 142.20/25

Forex Volumes (13-Nov-2015) USD (Mn) Average

Cash	2.00	141.9100
TOM	26.50	141.9640
Spot	32.75	142.0599
Forwards	28.00	
Total	89.25	

Commodities	USD
Gold	1091
Crude Oil	41.5
Brent Oil	45.03

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



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