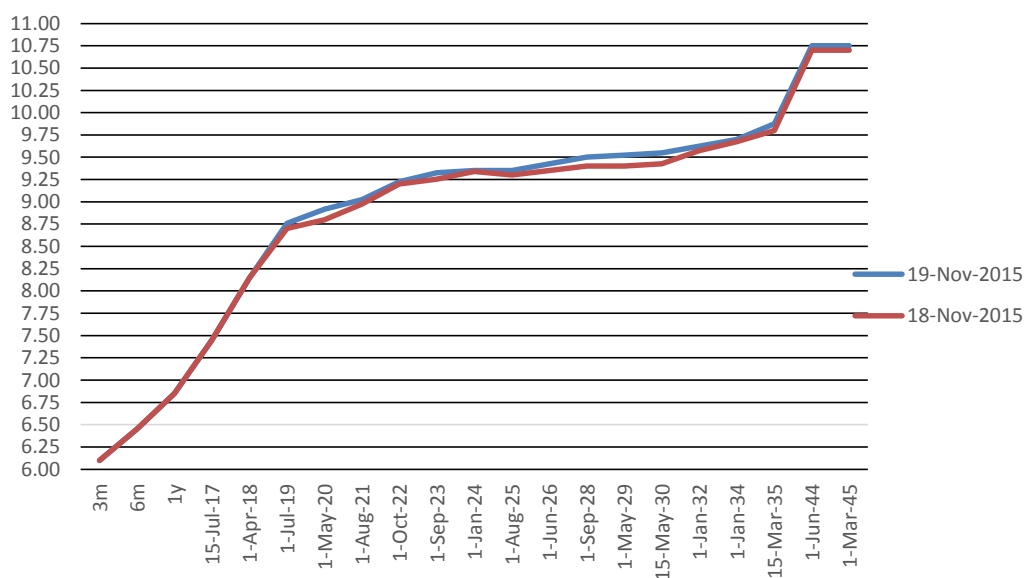


Today being the day prior to the 2016 budget announcement was comparatively low activity day but The 01/08/2021, 6 years to mature Tbond that closed at 8.95%-9.00% yesterday was seen offered as high as 9.02% when buying set in at the beginning of trading day. It closed at 9.00%-9.05% today. The yield curve on average saw a shift upwards of approx. 07 Basis points by the end of the day with very thin volumes trading on other maturities. We expect the CBSL Holding to go up to 118 billion from 108 billion today with CBSL only accepting 12.4 billion for the 22.7 billion Tbill maturity.

Liquidity in the system as published by the CBSL stood at LKR 138.443 Bn. while the overnight call money rate and the overnight repo rate averaged at 6.30% and 6.04% respectively.

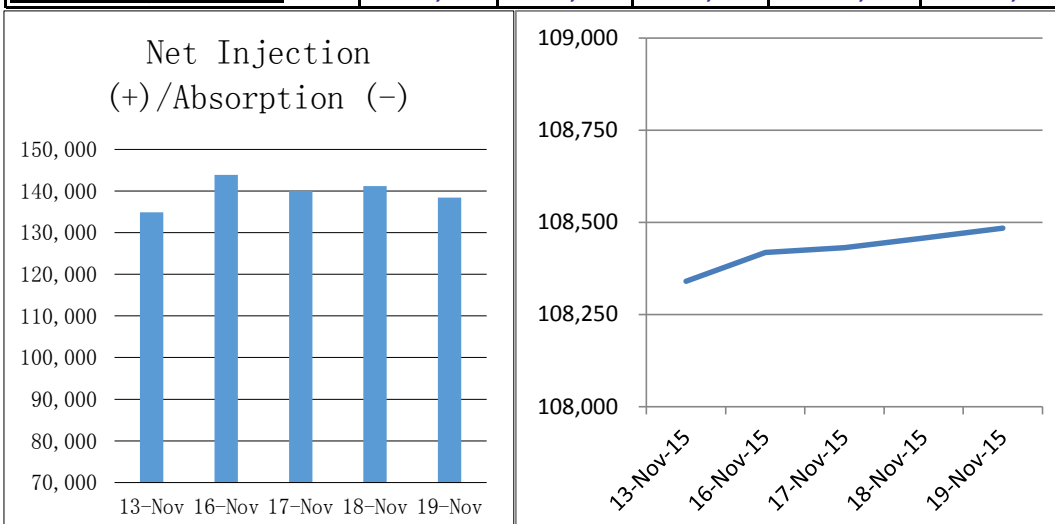
***info@perpetualtreasuries.com - 19th November 2015***

<b>Maturity</b>	<b>Offer %</b>	<b>Bid %</b>	<b>GAP</b>	<b>19-Nov-2015</b>	<b>18-Nov-2015</b>
3m	6.00	6.20		6.10	6.10
6m	6.40	6.50	0.35	6.45	6.45
1y	6.80	6.90	0.40	6.85	6.85
15-Jul-17	7.40	7.50	0.60	7.45	7.45
1-Apr-18	8.10	8.20	0.70	8.15	8.15
1-Jul-19	8.72	8.80	0.61	8.76	8.70
1-May-20	8.88	8.95	0.15	8.92	8.80
1-Aug-21	9.00	9.05	0.11	9.03	8.98
1-Oct-22	9.15	9.30	0.20	9.23	9.20
1-Sep-23	9.30	9.35	0.10	9.33	9.26
1-Jan-24	9.30	9.40	0.03	9.35	9.34
1-Aug-25	9.30	9.40	0.00	9.35	9.30
1-Jun-26	9.35	9.50	0.07	9.43	9.35
1-Sep-28	9.40	9.60	0.07	9.50	9.40
1-May-29	9.40	9.65	0.03	9.53	9.40
15-May-30	9.40	9.70	0.03	9.55	9.43
1-Jan-32	9.50	9.75	0.07	9.63	9.58
1-Jan-34	9.60	9.80	0.07	9.70	9.68
15-Mar-35	9.75	10.00	0.18	9.88	9.80
1-Jun-44	10.50	11.00	0.88	10.75	10.70
1-Mar-45	10.50	11.00	0.00	10.75	10.70



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<b>Market Liquidity</b>	<b>13-Nov-15</b>	<b>16-Nov-15</b>	<b>17-Nov-15</b>	<b>18-Nov-15</b>	<b>19-Nov-15</b>
Standing Deposit Facility(Mn)	134,869	143,870	140,000	141,152	<b>138,443</b>
Standing Lending Facility(Mn)	-	-	-	-	-
<b>CBSL Holdings: (Mn)</b>	<b>108,340</b>	<b>108,418</b>	<b>108,431</b>	<b>108,457</b>	<b>108,484</b>



<b>Repo Market</b>	<b>13-Nov-15</b>	<b>16-Nov-15</b>	<b>17-Nov-15</b>	<b>18-Nov-15</b>	<b>19-Nov-15</b>
Minimum Rate:	6.00%	6.00%	6.00%	6.00%	6.00%
Maximum Rate:	6.20%	6.15%	6.15%	6.15%	6.10%
Weighted Average:	6.07%	6.07%	6.05%	6.05%	6.04%
Gross Amount:( LKR Mio)	13,650	15,250	14,050	15,040	14,010

<b>Call Money Market</b>	<b>13-Nov-15</b>	<b>16-Nov-15</b>	<b>17-Nov-15</b>	<b>18-Nov-15</b>	<b>19-Nov-15</b>
Minimum Rate:	6.30%	6.25%	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%	6.30%
Gross Amount:(LKR Mio)	17,920	19,630	18,210	14,970	17,360
Spot Opening :	141.95/10	142.00/10	142.15/30	141.20/40	142.25/40
Spot Closing :	142.10/25	142.20/25	142.35/50	142.35/45	142.35/55
Spot High :	142.10	142.20	142.45	142.35	142.35
Spot Low :	142.10	142.10	142.30	142.30	142.35

**Spot Dollar closing** 142.35/55

**Forex Volumes (18-Nov-2015) USD (Mn) Average**

<b>Cash</b>	16.50	142.1691
<b>TOM</b>	5.50	142.2168
<b>Spot</b>	22.75	142.2797
<b>Forwards</b>	44.00	
<b>Total</b>	88.75	

<b>Commodities</b>	<b>USD</b>
<b>Gold</b>	<b>1072.8</b>
<b>Crude Oil</b>	<b>42.28</b>
<b>Brent Oil</b>	<b>44.70</b>

(Sources: Bloomberg , cbsl.gov.lk)