

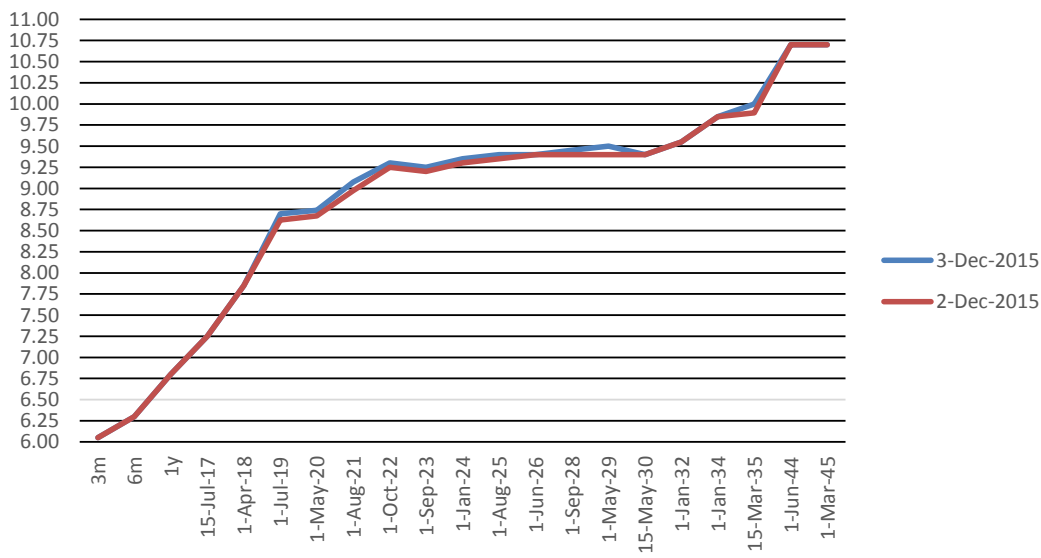
There was a bit of profit taking seen by traders during the day. While prices were seen increasing there wasn't much of volumes seen exchanged. On average yields increased by approx. 05 basis points.

In other news the Federal Reserve Chair Janet Yellen in her speech indicated a very near rate hike. This could also have triggered the profit taking spree by traders taking in to account the impact of a rate hike.

The CBSL by way of short term Tbill auctions absorbed a further LKR 3 Bn. Liquidity in the system as published by the CBSL was LKR 130.389 Bn while the overnight money market rate and the overnight repo rate average at 6.31% and 5.97% respectively.

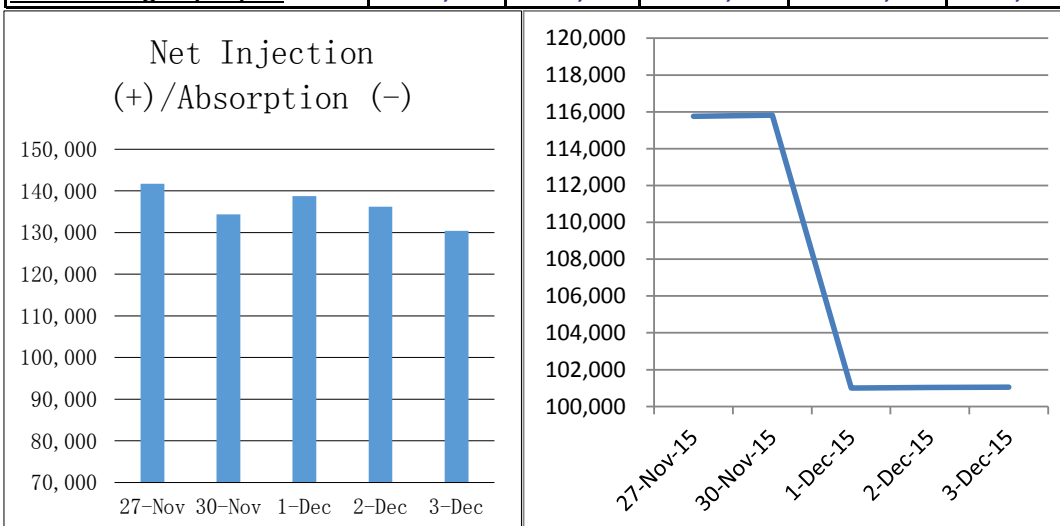
info@perpetualtreasuries.com- 03rd December 2015

Maturity	Offer %	Bid %	GAP	3-Dec-2015	2-Dec-2015
3m	6.00	6.10		6.05	6.05
6m	6.25	6.35	0.25	6.30	6.30
1y	6.75	6.85	0.50	6.80	6.80
15-Jul-17	7.20	7.30	0.45	7.25	7.25
1-Apr-18	7.80	7.90	0.60	7.85	7.85
1-Jul-19	8.65	8.75	0.85	8.70	8.63
1-May-20	8.72	8.76	0.04	8.74	8.68
1-Aug-21	9.05	9.10	0.33	9.08	8.98
1-Oct-22	9.25	9.35	0.23	9.30	9.25
1-Sep-23	9.20	9.30	-0.05	9.25	9.20
1-Jan-24	9.30	9.40	0.10	9.35	9.30
1-Aug-25	9.35	9.45	0.05	9.40	9.35
1-Jun-26	9.35	9.45	0.00	9.40	9.40
1-Sep-28	9.40	9.50	0.05	9.45	9.40
1-May-29	9.45	9.55	0.05	9.50	9.40
15-May-30	9.35	9.45	-0.10	9.40	9.40
1-Jan-32	9.50	9.60	0.15	9.55	9.55
1-Jan-34	9.80	9.90	0.30	9.85	9.85
15-Mar-35	9.95	10.05	0.15	10.00	9.90
1-Jun-44	10.50	10.90	0.70	10.70	10.70
1-Mar-45	10.50	10.90	0.00	10.70	10.70



Next Page =>

Market Liquidity	27-Nov-15	30-Nov-15	1-Dec-15	2-Dec-15	3-Dec-15
Standing Deposit Facility(Mn)	141,715	134,397	138,770	136,199	130,389
Standing Lending Facility(Mn)	-	-	-	-	-
CBSL Holdings: (Mn)	115,754	115,818	101,003	101,034	101,055



Repo Market	27-Nov-15	30-Nov-15	1-Dec-15	2-Dec-15	3-Dec-15
Minimum Rate:	4.25%	5.00%	5.50%	5.50%	5.90%
Maximum Rate:	5.75%	5.90%	6.02%	6.05%	6.05%
Weighted Average:	5.00%	5.43%	5.81%	5.90%	5.97%
Gross Amount:(LKR Mio)	4,850	8,670	7,790	11,240	6,910

Call Money Market	27-Nov-15	30-Nov-15	1-Dec-15	2-Dec-15	3-Dec-15
Minimum Rate:	6.30%	6.30%	6.25%	6.30%	6.30%
Maximum Rate:	6.35%	6.30%	6.35%	6.35%	6.35%
Weighted Average:	6.31%	6.30%	6.30%	6.31%	6.31%
Gross Amount:(LKR Mio)	8,970	7,000	12,860	11,920	13,590
Spot Opening :	143.10/30	143.15/30	143.20/40	143.20/35	143.20/35
Spot Closing :	143.15/30	143.25/35	143.20/27	143.25/30	143.25/30
Spot High :	143.35	143.25	143.25	143.25	143.25
Spot Low :	143.00	143.25	143.23	143.22	143.23

Spot Dollar closing 143.25/30

Forex Volumes (02-Dec-2015)	USD (Mn)	Average
Cash	6.50	143.1923
TOM	10.00	143.2045
Spot	19.80	143.2318
Forwards	42.50	
Total	78.80	

Commodities	USD
Gold	1049.60
Crude Oil	40.62
Brent Oil	43.60

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



Contact 112206123
Email : info@perpetualtreasuries.com