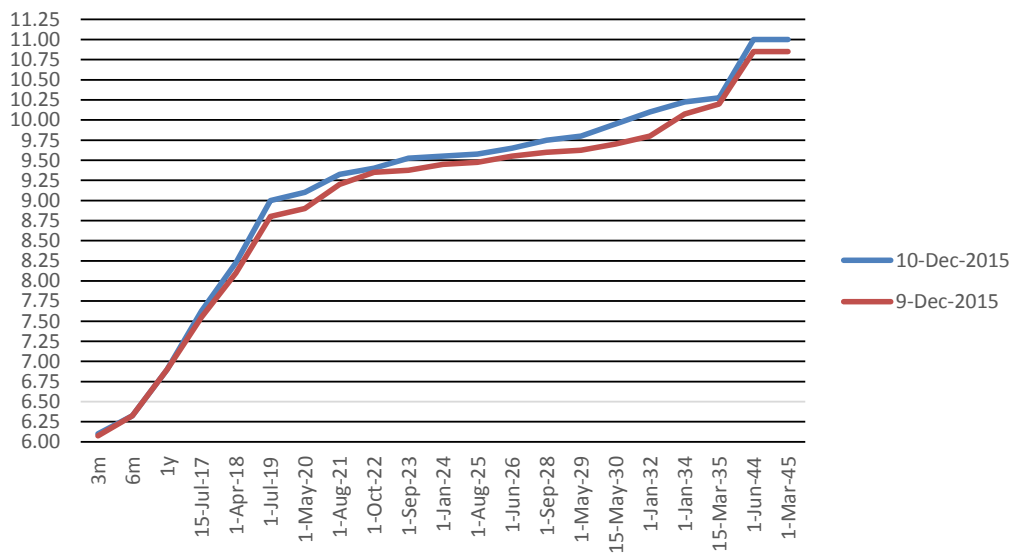


The price increase was further fuelled by the results of the short term repo auction. The CBSL-OMO department received and accepted Rs. 10.75 Bn for a period of 10 days at a rate of 6.16%. This is after yesterdays 3 Months Tbill auction was published at 6.10%. Post publication of the OMO results there was selling seen by participants where the market was seen closing on average 15 basis points above opening levels. Liquidity in the system was reported as Rs.94.384 Bn. The weighted average call money market rate and the weighted average repo rate was published as 6.31% and 5.91% respectively.

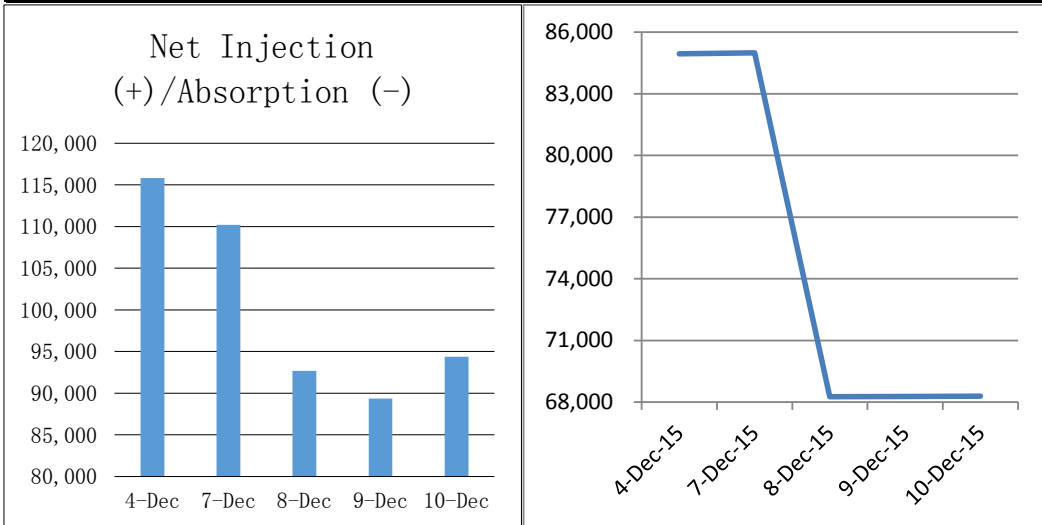
info@perpetualtreasuries.com- 10th December 2015

Maturity	Offer %	Bid %	GAP	10-Dec-2015	9-Dec-2015
3m	6.00	6.20		6.10	6.08
6m	6.25	6.40	0.23	6.33	6.33
1y	6.80	7.00	0.58	6.90	6.90
15-Jul-17	7.50	7.75	0.73	7.63	7.55
1-Apr-18	8.10	8.35	0.60	8.23	8.10
1-Jul-19	8.95	9.05	0.78	9.00	8.80
1-May-20	9.00	9.20	0.10	9.10	8.90
1-Aug-21	9.20	9.45	0.23	9.33	9.20
1-Oct-22	9.30	9.50	0.08	9.40	9.35
1-Sep-23	9.40	9.65	0.13	9.53	9.38
1-Jan-24	9.40	9.70	0.03	9.55	9.45
1-Aug-25	9.45	9.70	0.02	9.58	9.48
1-Jun-26	9.50	9.80	0.08	9.65	9.55
1-Sep-28	9.65	9.85	0.10	9.75	9.60
1-May-29	9.70	9.90	0.05	9.80	9.63
15-May-30	9.80	10.10	0.15	9.95	9.70
1-Jan-32	9.90	10.30	0.15	10.10	9.80
1-Jan-34	10.05	10.40	0.13	10.23	10.08
15-Mar-35	10.10	10.45	0.05	10.28	10.20
1-Jun-44	10.80	11.20	0.73	11.00	10.85
1-Mar-45	10.80	11.20	0.00	11.00	10.85



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Market Liquidity	4-Dec-15	7-Dec-15	8-Dec-15	9-Dec-15	10-Dec-15
Standing Deposit Facility(Mn)	115,835	110,195	92,681	89,343	94,384
Standing Lending Facility(Mn)	-	-	-	-	-
CBSL Holdings: (Mn)	84,939	84,992	68,261	68,275	68,289



Repo Market	4-Dec-15	7-Dec-15	8-Dec-15	9-Dec-15	10-Dec-15
Minimum Rate:	5.90%	5.88%	5.88%	5.85%	5.85%
Maximum Rate:	6.05%	6.05%	6.05%	6.05%	6.05%
Weighted Average:	5.94%	5.93%	5.92%	5.91%	5.91%
Gross Amount:(LKR Mio)	2,900	3,330	4,630	4,560	4,180

Call Money Market	4-Dec-15	7-Dec-15	8-Dec-15	9-Dec-15	10-Dec-15
Minimum Rate:	6.30%	6.30%	6.25%	6.25%	6.30%
Maximum Rate:	6.35%	6.35%	6.35%	6.35%	6.35%
Weighted Average:	6.31%	6.31%	6.31%	6.31%	6.31%
Gross Amount:(LKR Mio)	9,540	10,040	8,640	10,830	11,830
Spot Opening :	143.20/30	143.25/35	143.25/35	143.15/30	143.10/25
Spot Closing :	143.25/30	143.25/35	143.20/25	143.18/22	143.25/30
Spot High :	143.28	143.30	143.25	143.22	143.20
Spot Low :	143.25	143.25	143.20	143.18	143.20

Spot Dollar closing 143.25/30

Forex Volumes (09-Dec-2015) USD (Mn) Average

Cash	-	-
TOM	9.50	143.1584
Spot	22.25	143.1780
Forwards	36.00	
Total	67.75	

Commodities	USD
Gold	1074.10
Crude Oil	37.16
Brent Oil	40.30

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



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