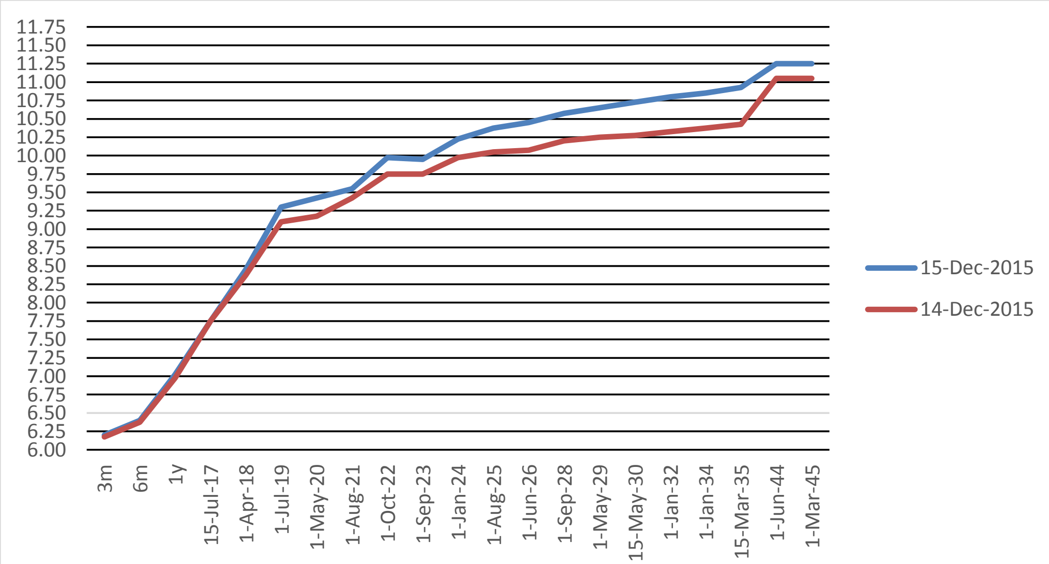
At the Tbond auction concluded today the new five year Tbond got rejected while the ten year and the twenty year Tbond was seen accepted by the CBSL above secondary market rates. Of the total of LKR. 15,555 Mn accepted today a majority (LKR. 12,555) was accepted on the 15th March 2035 Tbond.
Immediate reaction was seen in the market where average yields were seen closing approximately 40 basis points higher than their opening levels.
Owing to the island wide Bankers strike the market was seen bit dry on overnight repo and overnight money. Net liquidity in the system was LKR. 75.65 Bn. The average money market rate and the overnight repo rate were reported as 6.35% and 6.07% respectively.

info@perpetualtreasuries.com- 15th December 2015

Maturity	Offer %	Bid %	GAP	15-Dec-2015	14-Dec-2015
3m	6.10	6.30		6.20	6.18
6m	6.30	6.50	0.20	6.40	6.38
1y	6.95	7.10	0.63	7.03	6.98
15-Jul-17	7.55	7.95	0.73	7.75	7.75
1-Apr-18	8.30	8.60	0.70	8.45	8.38
1-Jul-19	9.10	9.50	0.85	9.30	9.10
1-May-20	9.20	9.65	0.13	9.43	9.18
1-Aug-21	9.35	9.75	0.13	9.55	9.43
1-Oct-22	9.75	10.20	0.42	9.98	9.75
1-Sep-23	9.75	10.15	-0.03	9.95	9.75
1-Jan-24	10.00	10.45	0.28	10.23	9.98
1-Aug-25	10.30	10.45	0.15	10.38	10.05
1-Jun-26	10.40	10.50	0.07	10.45	10.08
1-Sep-28	10.45	10.70	0.13	10.58	10.20
1-May-29	10.50	10.80	0.08	10.65	10.25
15-May-30	10.60	10.85	0.07	10.73	10.28
1-Jan-32	10.70	10.90	0.08	10.80	10.33
1-Jan-34	10.75	10.95	0.05	10.85	10.38
15-Mar-35	10.85	11.00	0.08	10.93	10.43
1-Jun-44	11.00	11.50	0.32	11.25	11.05
1-Mar-45	11.00	11.50	0.00	11.25	11.05



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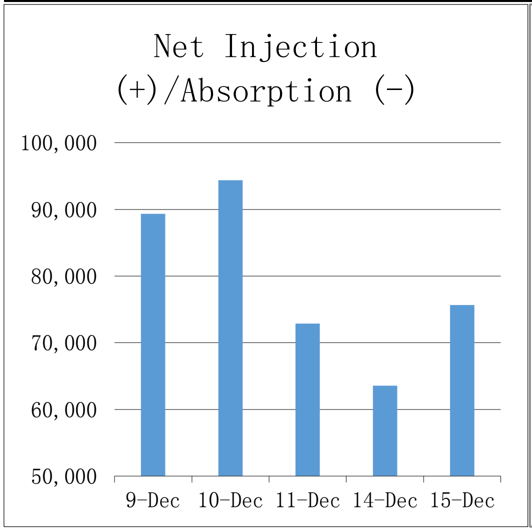
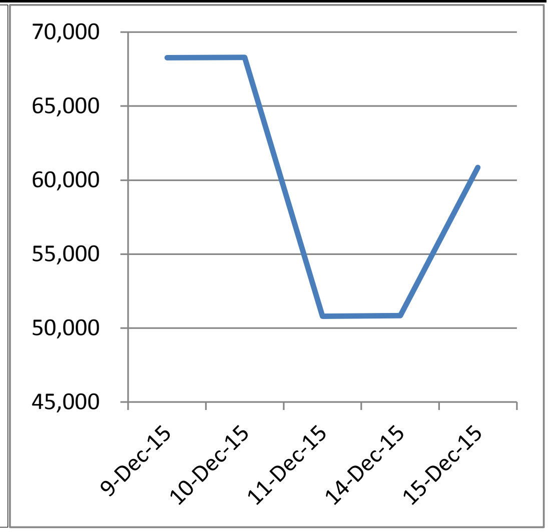
Market Liquidity	9-Dec-15	10-Dec-15	11-Dec-15	14-Dec-15	15-Dec-15
Standing Deposit Facility(Mn)	89,343	94,384	72,869	63,572	77,038
Standing Lending Facility(Mn)	-	-	-	-	(1,388)
Net Injection(+)Absorption(-)	89,343	94,384	72,869	63,572	75,650
CBSL Holdings: (Mn)	68,275	68,289	50,810	50,840	60,859





Repo Market	9-Dec-15	10-Dec-15	11-Dec-15	14-Dec-15	15-Dec-15
Minimum Rate:	5.85%	5.85%	5.88%	5.88%	5.95%
Maximum Rate:	6.05%	6.05%	6.05%	6.05%	6.50%
Weighted Average:	5.91%	5.91%	5.96%	5.96%	6.07%
Gross Amount:(LKR Mio)	4,560	4,180	4,850	5,010	7,070

Call Money Market	9-Dec-15	10-Dec-15	11-Dec-15	14-Dec-15	15-Dec-15
Minimum Rate:	6.25%	6.30%	6.30%	6.30%	6.30%
Maximum Rate:	6.35%	6.35%	6.35%	6.35%	6.40%
Weighted Average:	6.31%	6.31%	6.31%	6.30%	6.35%
Gross Amount:(LKR Mio)	10,830	11,830	12,580	15,480	14,540
Spot Opening :	143.15/30	143.10/25	143.20/35	143.35/50	143.65/90
Spot Closing :	143.18/22	143.25/30	143.35/50	143.70/80	143.55/85
Spot High :	143.22	143.20	143.35	143.67	143.50
Spot Low :	143.18	143.20	143.30	143.50	143.40

Spot Dollar closing 143.55/85

Forex Volumes (14-Dec-2015)	USD (Mn)	Average
Cash	-	-
TOM	2.50	143.5700
Spot	17.75	143.4938
Forwards	7.09	
Total	27.34	

Commodities	USD
Gold	1063.10
Crude Oil	36.80
Brent Oil	38.77

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

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