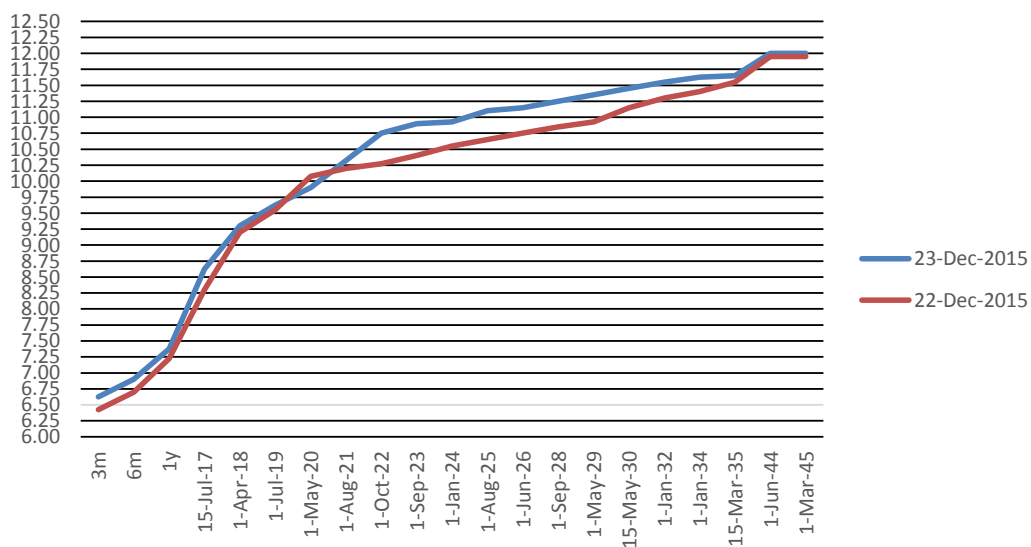


At the Tbond auction concluded today the continued trend of primary market interest rates increasing was experienced again. Last week the 15th December 2020 was seen issued at an weighted average of 9.56%, where as todays auction saw the weighted average of the same Tbond being decided at 9.79%.

The 01st September 2023 and the 01st August 2025 were issued at 10.82% and 10.94% respectively. The mundane nature was seen continuing in the secondary market for Tbons. Liquidity in the market was published as LKR. 96.324 Bn. The weighted average call money rate and the weighted average call money rate was published as 6.40% and 6.30% respectively.

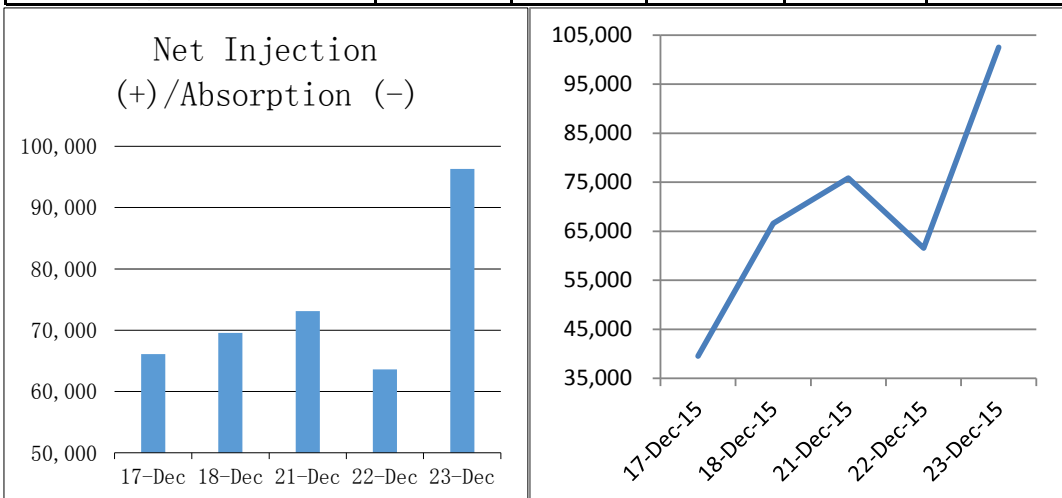
info@perpetualtreasuries.com-23rd December 2015

Maturity	Offer %	Bid %	GAP	23-Dec-2015	22-Dec-2015
3m	6.50	6.75		6.63	6.43
6m	6.80	7.00	0.28	6.90	6.70
1y	7.25	7.50	0.48	7.38	7.23
15-Jul-17	8.50	8.75	1.25	8.63	8.30
1-Apr-18	9.20	9.40	0.68	9.30	9.20
1-Jul-19	9.50	9.75	0.32	9.63	9.55
1-May-20	9.80	10.00	0.28	9.90	10.08
1-Aug-21	10.15	10.50	0.42	10.33	10.20
1-Oct-22	10.60	10.90	0.43	10.75	10.28
1-Sep-23	10.80	11.00	0.15	10.90	10.40
1-Jan-24	10.80	11.05	0.03	10.93	10.55
1-Aug-25	11.00	11.20	0.17	11.10	10.65
1-Jun-26	11.00	11.30	0.05	11.15	10.75
1-Sep-28	11.10	11.40	0.10	11.25	10.85
1-May-29	11.20	11.50	0.10	11.35	10.93
15-May-30	11.30	11.60	0.10	11.45	11.15
1-Jan-32	11.45	11.65	0.10	11.55	11.30
1-Jan-34	11.50	11.75	0.07	11.63	11.40
15-Mar-35	11.50	11.80	0.03	11.65	11.55
1-Jun-44	11.75	12.25	0.35	12.00	11.95
1-Mar-45	11.75	12.25	0.00	12.00	11.95



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Market Liquidity	17-Dec-15	18-Dec-15	21-Dec-15	22-Dec-15	23-Dec-15
Standing Deposit Facility(Mn)	46,093	69,564	71,584	47,696	96,324
Standing Lending Facility(Mn)	-	-	-	(102)	-
Repo/Reverse Repo Auction	20,000	-	1,521	16,000	-
Net Injection(+)/Absorption(-)	66,093	69,564	73,105	63,594	96,324
CBSL Holdings: (Mn)	39,533	66,620	75,884	61,548	102,528



Repo Market	17-Dec-15	18-Dec-15	21-Dec-15	22-Dec-15	23-Dec-15
Minimum Rate:	6.05%	6.20%	6.20%	6.20%	6.20%
Maximum Rate:	6.25%	6.35%	6.35%	6.30%	6.30%
Weighted Average:	6.14%	6.24%	6.23%	6.22%	6.22%
Gross Amount:(LKR Mio)	17,780	24,650	27,320	24,830	19,960

Call Money Market	17-Dec-15	18-Dec-15	21-Dec-15	22-Dec-15	23-Dec-15
Minimum Rate:	6.35%	6.40%	6.40%	6.35%	6.40%
Maximum Rate:	6.45%	6.45%	6.42%	6.45%	6.45%
Weighted Average:	6.39%	6.40%	6.40%	6.40%	6.40%
Gross Amount:(LKR Mio)	9,670	12,280	9,800	13,950	12,060
Spot Opening :	143.60/90	143.65/75	143.55/80	143.55/85	143.65/80
Spot Closing :	143.50/65	143.70/85	143.65/70	143.70/80	143.70/80
Spot High :	143.74	143.70	143.65	143.70	143.70
Spot Low :	143.50	143.50	143.55	143.60	143.65

Spot Dollar closing 143.70/80

Forex Volumes (22-Dec-2015) USD (Mn) Average

	USD (Mn)	Average
Cash	2.23	143.6000
TOM	5.75	143.6470
Spot	30.60	143.5859
Forwards	49.00	
Total	87.58	

Commodities	USD
Gold	1071.30
Crude Oil	36.56
Brent Oil	36.55

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



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