

The OMO Department managed to absorb LKR 23.65Bn. of excess liquidity for a period of 31 days at an weighted average rate of 6.42%.

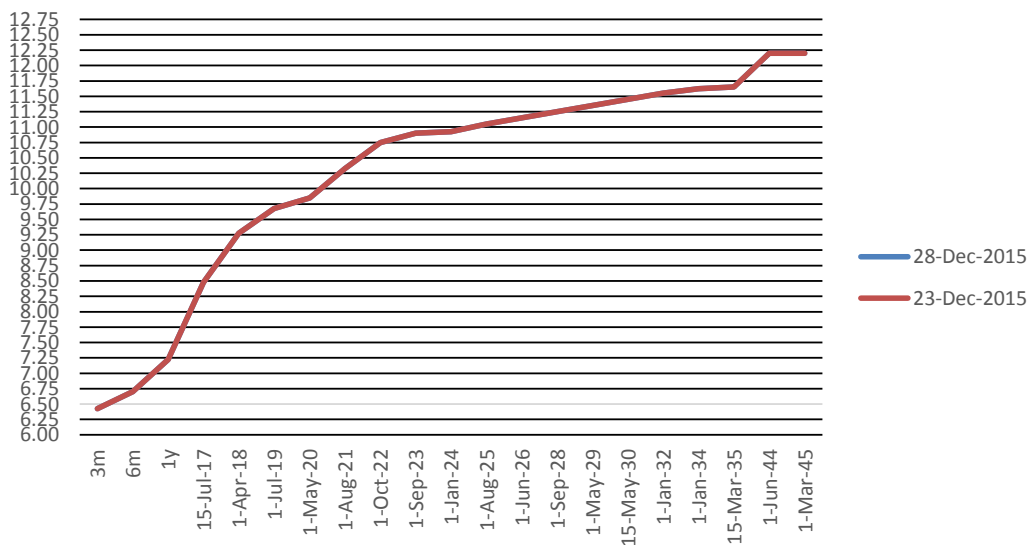
Activity in the secondary market for government securities was almost non existent. Prices remained same as opening levels.

An auction to issue a total of LKR. 13 Bn worth of Tbons will be held tomorrow. Tbons with maturities due in 04 years, 06 years and 13 years will be auctioned off in quantities of LKR. 3 Bn., LKR. 5Bn. and LKR. 5 Bn respectively.

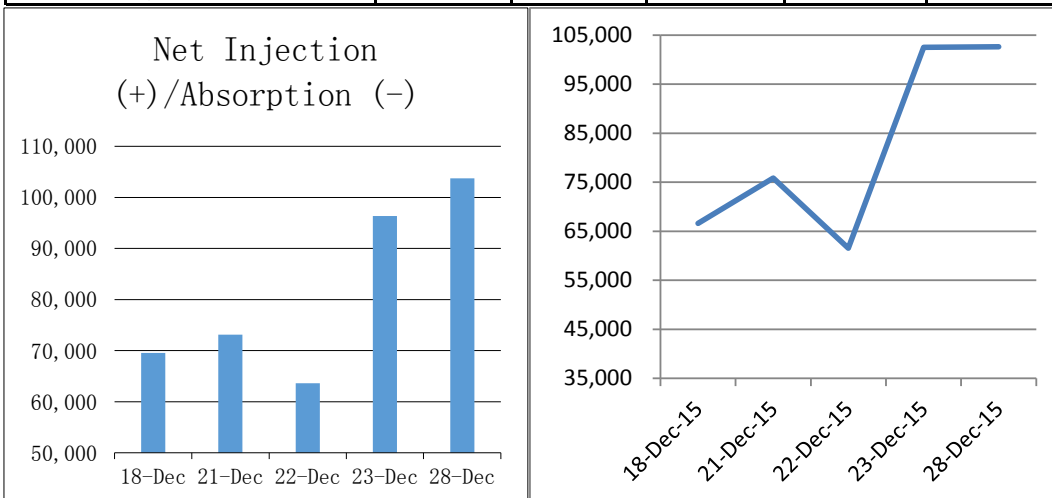
Total liquidity as reported by CBSL was LKR. 103.733 Bn. The overnight call money rate averaged at 6.40% while the overnight repo rate averaged at 6.21%

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Maturity	Offer %	Bid %	GAP	28-Dec-2015	23-Dec-2015
3m	6.35	6.50		6.43	6.43
6m	6.60	6.80	0.27	6.70	6.70
1y	7.10	7.35	0.53	7.23	7.23
15-Jul-17	8.35	8.60	1.25	8.48	8.48
1-Apr-18	9.15	9.40	0.80	9.28	9.28
1-Jul-19	9.60	9.75	0.40	9.68	9.68
1-May-20	9.70	10.00	0.17	9.85	9.85
1-Aug-21	10.15	10.50	0.48	10.33	10.33
1-Oct-22	10.60	10.90	0.43	10.75	10.75
1-Sep-23	10.80	11.00	0.15	10.90	10.90
1-Jan-24	10.80	11.05	0.03	10.93	10.93
1-Aug-25	10.90	11.20	0.13	11.05	11.05
1-Jun-26	11.00	11.30	0.10	11.15	11.15
1-Sep-28	11.10	11.40	0.10	11.25	11.25
1-May-29	11.20	11.50	0.10	11.35	11.35
15-May-30	11.30	11.60	0.10	11.45	11.45
1-Jan-32	11.45	11.65	0.10	11.55	11.55
1-Jan-34	11.50	11.75	0.07	11.63	11.63
15-Mar-35	11.50	11.80	0.03	11.65	11.65
1-Jun-44	12.00	12.40	0.55	12.20	12.20
1-Mar-45	12.00	12.40	0.00	12.20	12.20



<b>Market Liquidity</b>	<b>18-Dec-15</b>	<b>21-Dec-15</b>	<b>22-Dec-15</b>	<b>23-Dec-15</b>	<b>28-Dec-15</b>
Standing Deposit Facility(Mn)	69,564	71,584	47,696	96,324	<b>103,733</b>
Standing Lending Facility(Mn)	-	-	(102)	-	-
Repo/Reverse Repo Auction	-	1,521	16,000	-	-
Net Injection(+)/Absorption(-)	69,564	73,105	63,594	96,324	<b>103,733</b>
<b>CBSL Holdings: (Mn)</b>	<b>66,620</b>	<b>75,884</b>	<b>61,548</b>	<b>102,528</b>	<b>102,632</b>



<b>Repo Market</b>	<b>18-Dec-15</b>	<b>21-Dec-15</b>	<b>22-Dec-15</b>	<b>23-Dec-15</b>	<b>28-Dec-15</b>
Minimum Rate:	6.20%	6.20%	6.20%	6.20%	6.15%
Maximum Rate:	6.35%	6.35%	6.30%	6.30%	6.30%
Weighted Average:	6.24%	6.23%	6.22%	6.22%	6.21%
Gross Amount:( LKR Mio)	<b>24,650</b>	<b>27,320</b>	<b>24,830</b>	19,960	<b>18,360</b>

<b>Call Money Market</b>	<b>18-Dec-15</b>	<b>21-Dec-15</b>	<b>22-Dec-15</b>	<b>23-Dec-15</b>	<b>28-Dec-15</b>
Minimum Rate:	6.40%	6.40%	6.35%	6.40%	6.40%
Maximum Rate:	6.45%	6.42%	6.45%	6.45%	6.40%
Weighted Average:	6.40%	6.40%	6.40%	6.40%	6.40%
Gross Amount:(LKR Mio)	<b>12,280</b>	<b>9,800</b>	<b>13,950</b>	12,060	<b>15,200</b>
Spot Opening :	<b>143.65/75</b>	<b>143.55/80</b>	<b>143.55/85</b>	143.65/80	<b>143.60/80</b>
Spot Closing :	<b>143.70/85</b>	<b>143.65/70</b>	<b>143.70/80</b>	143.70/80	<b>143.80/00</b>
Spot High :	<b>143.70</b>	<b>143.65</b>	<b>143.70</b>	143.70	<b>143.95</b>
Spot Low :	<b>143.50</b>	<b>143.55</b>	<b>143.60</b>	143.65	<b>143.80</b>

**Spot Dollar closing** 143.80/00

**Forex Volumes (23-Dec-2015) USD (Mn) Average**

	USD (Mn)	Average
Cash	2.00	143.5500
TOM	0.90	143.7167
Spot	14.00	143.6286
Forwards	17.00	
<b>Total</b>	<b>33.90</b>	

Commodities	USD
Gold	1071.20
Crude Oil	37.16
Brent Oil	37.19

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



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