

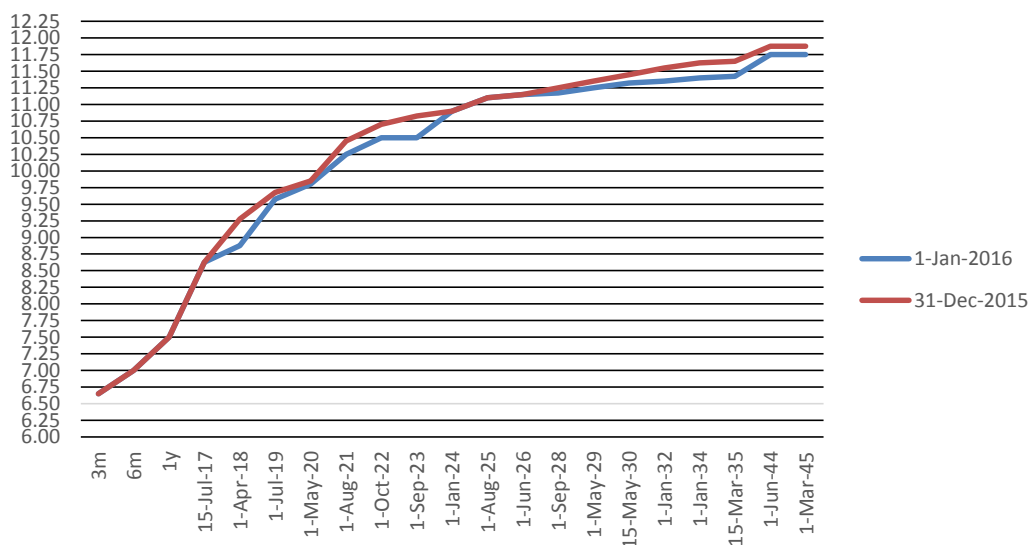
Buying interest was seen on few specific maturities today with very thin volume, where 2023 maturity dropping by close to 30basis points to end @ 10.50/60% from high 10.90/95 last week. All the other yields showed little change towards end of trading on first working day of the year.

The CBSL- OMO department conducted short term repo auctions and absorbed LKR 8.1 Bn. for a period of 14 days at a weighted average of 6.37%.

Liquidity as published by the CBSL was LKR. 124.916 Bn. The overnight call money market rate averaged at 6.43% while the overnight repo rate averaged at 6.32%.

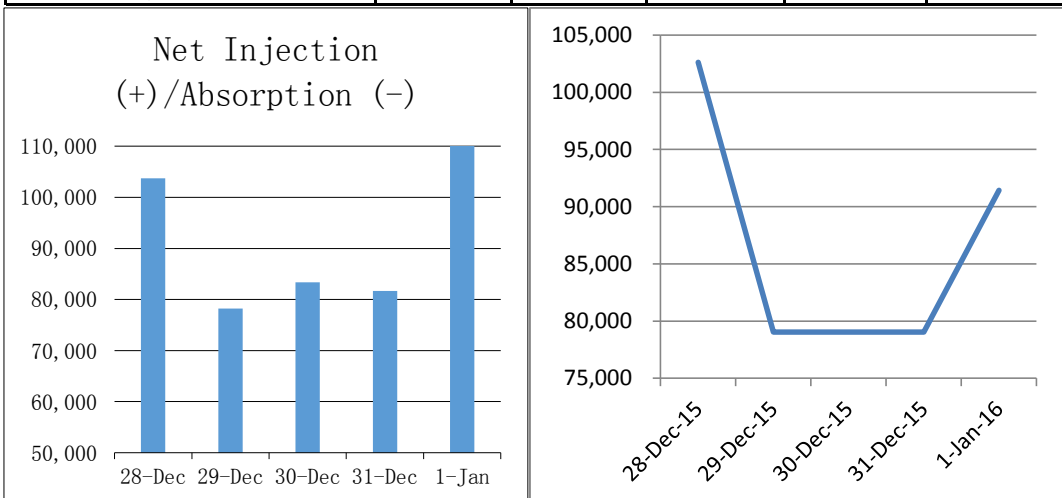
info@perpetualtreasuries.com- 01st January 2016

<u>Maturity</u>	<u>Offer %</u>	<u>Bid %</u>	<u>GAP</u>	<u>1-Jan-2016</u>	<u>31-Dec-2015</u>
3m	6.50	6.80		6.65	6.65
6m	6.90	7.10	0.35	7.00	7.00
1y	7.40	7.60	0.50	7.50	7.50
15-Jul-17	8.50	8.75	1.13	8.63	8.63
1-Apr-18	8.80	8.95	0.25	8.88	9.28
1-Jul-19	9.50	9.65	0.70	9.58	9.68
1-May-20	9.70	9.90	0.23	9.80	9.85
1-Aug-21	10.00	10.50	0.45	10.25	10.45
1-Oct-22	10.40	10.60	0.25	10.50	10.70
1-Sep-23	10.45	10.55	0.00	10.50	10.83
1-Jan-24	10.80	11.00	0.40	10.90	10.90
1-Aug-25	10.90	11.30	0.20	11.10	11.10
1-Jun-26	11.00	11.30	0.05	11.15	11.15
1-Sep-28	11.05	11.30	0.03	11.18	11.25
1-May-29	11.15	11.35	0.07	11.25	11.35
15-May-30	11.25	11.40	0.07	11.33	11.45
1-Jan-32	11.30	11.40	0.03	11.35	11.55
1-Jan-34	11.35	11.45	0.05	11.40	11.63
15-Mar-35	11.35	11.50	0.03	11.43	11.65
1-Jun-44	11.50	12.00	0.32	11.75	11.88
1-Mar-45	11.50	12.00	0.00	11.75	11.88



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Market Liquidity	28-Dec-15	29-Dec-15	30-Dec-15	31-Dec-15	1-Jan-16
Standing Deposit Facility(Mn)	103,733	78,196	83,507	81,815	124,916
Standing Lending Facility(Mn)	-	-	(150)	(135)	-
Repo/Reverse Repo Auction	-	-	-	-	-
Net Injection(+)/Absorption(-)	103,733	78,196	83,357	81,680	124,916
CBSL Holdings: (Mn)	102,632	79,027	79,039	79,050	91,424



Repo Market	28-Dec-15	29-Dec-15	30-Dec-15	31-Dec-15	1-Jan-16
Minimum Rate:	6.15%	6.10%	6.15%	6.25%	6.00%
Maximum Rate:	6.30%	6.30%	6.50%	6.75%	6.45%
Weighted Average:	6.21%	6.20%	6.22%	6.31%	6.32%
Gross Amount:(LKR Mio)	18,360	18,680	26,270	30,570	12,970

Call Money Market	28-Dec-15	29-Dec-15	30-Dec-15	31-Dec-15	1-Jan-16
Minimum Rate:	6.40%	6.40%	6.40%	6.40%	6.40%
Maximum Rate:	6.40%	6.40%	6.40%	6.40%	6.45%
Weighted Average:	6.40%	6.40%	6.40%	6.40%	6.43%
Gross Amount:(LKR Mio)	15,200	13,780	11,770	8,400	16,080
Spot Opening :	143.60/80	143.80/00	143.95/15	143.95/15	144.05/25
Spot Closing :	143.80/00	143.90/00	144.15/25	144.15/25	144.20/35
Spot High :	143.95	144.00	144.15	144.15	144.25
Spot Low :	143.80	143.90	144.25	144.25	144.25

Spot Dollar closing

Forex Volumes (31-Dec-2015)	USD (Mn)	Average
Cash	-	-
TOM	-	-
Spot	32.00	144.0716
Forwards	-	-
Total	32.00	

Commodities	USD
Gold	1061.10
Crude Oil	37.04
Brent Oil	37.28

(Sources: Bloomberg , cbsl.gov.lk)