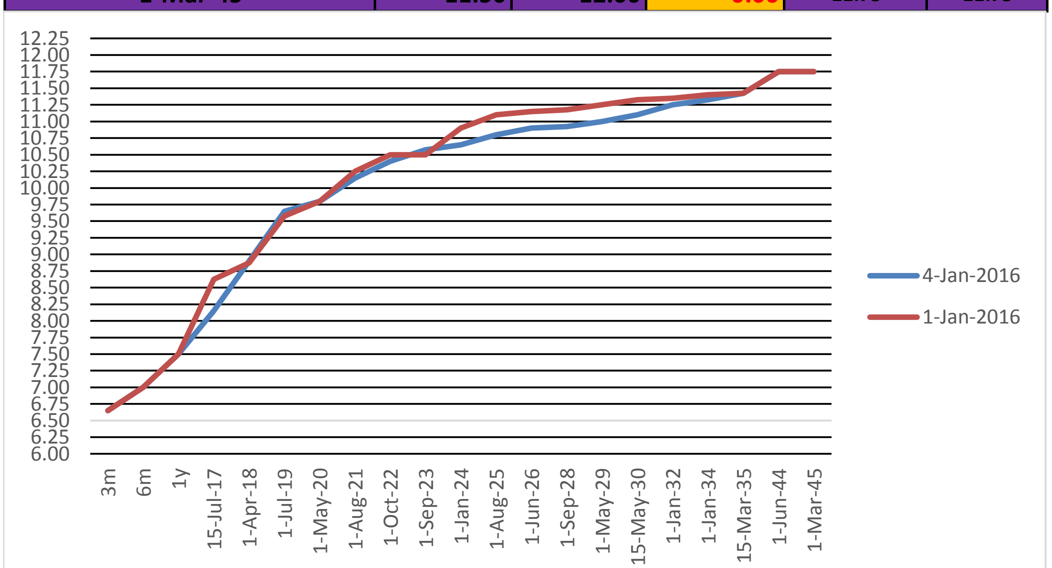
There was buying interest seen in the market during the day, prices were seen narrowing compared to the previous week indicating rebounding appetite by traders.
Average yields dropped approximately 10 to 15 basis points on Tbonds with maturity due over 08 years.
The CBSL- OMO department conducted term repo auctions for periods of 14 days and 21 days and accepted LKR. 19 Bn. of excess liquidity.
According to data published by the CBSL net liquidity in the system was LKR. 112.255 Bn. The overnight call money rate averaged at 6.44% and the overnight repo rate averaged at 6.30%.

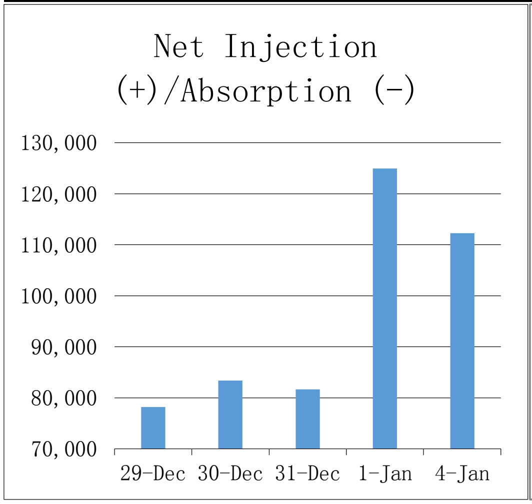
info@perpetualtreasuries.com- 04th January 2016

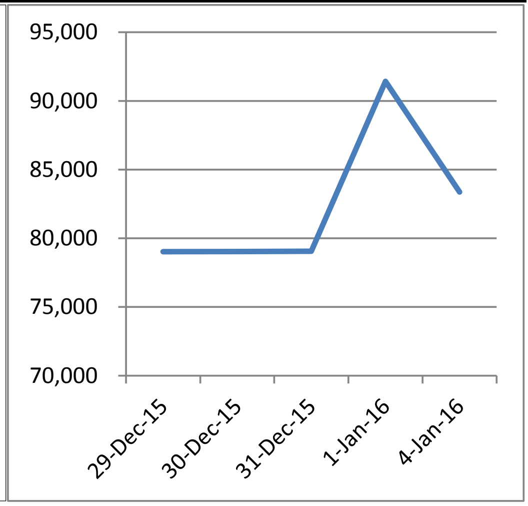
Maturity	Offer %	Bid %	GAP	4-Jan-2016	1-Jan-2016
3m	6.50	6.80		6.65	6.65
6m	6.90	7.10	0.35	7.00	7.00
1y	7.40	7.60	0.50	7.50	7.50
15-Jul-17	8.00	8.30	0.65	8.15	8.63
1-Apr-18	8.85	8.95	0.75	8.90	8.88
1-Jul-19	9.50	9.80	0.75	9.65	9.58
1-May-20	9.60	10.00	0.15	9.80	9.80
1-Aug-21	10.00	10.30	0.35	10.15	10.25
1-Oct-22	10.20	10.60	0.25	10.40	10.50
1-Sep-23	10.50	10.65	0.18	10.58	10.50
1-Jan-24	10.50	10.80	0.08	10.65	10.90
1-Aug-25	10.60	11.00	0.15	10.80	11.10
1-Jun-26	10.70	11.10	0.10	10.90	11.15
1-Sep-28	10.70	11.15	0.03	10.93	11.18
1-May-29	10.80	11.20	0.07	11.00	11.25
15-May-30	11.00	11.20	0.10	11.10	11.33
1-Jan-32	11.10	11.40	0.15	11.25	11.35
1-Jan-34	11.20	11.45	0.07	11.33	11.40
15-Mar-35	11.35	11.50	0.10	11.43	11.43
1-Jun-44	11.50	12.00	0.32	11.75	11.75
1-Mar-45	11.50	12.00	0.00	11.75	11.75



Next Page =>

Market Liquidity	29-Dec-15	30-Dec-15	31-Dec-15	1-Jan-16	4-Jan-16
Standing Deposit Facility(Mn)	78,196	83,507	81,815	124,916	112,367
Standing Lending Facility(Mn)	-	(150)	(135)	-	(112)
Repo/Reverse Repo Auction	-	-	-	-	-
Net Injection(+)Absorption(-)	78,196	83,357	81,680	124,916	112,255
CBSL Holdings: (Mn)	79,027	79,039	79,050	91,424	83,376





Repo Market	29-Dec-15	30-Dec-15	31-Dec-15	1-Jan-16	4-Jan-16
Minimum Rate:	6.10%	6.15%	6.25%	6.00%	6.20%
Maximum Rate:	6.30%	6.50%	6.75%	6.45%	6.45%
Weighted Average:	6.20%	6.22%	6.31%	6.32%	6.30%
Gross Amount:(LKR Mio)	18,680	26,270	30,570	12,970	12,790

Call Money Market	29-Dec-15	30-Dec-15	31-Dec-15	1-Jan-16	4-Jan-16
Minimum Rate:	6.40%	6.40%	6.40%	6.40%	6.40%
Maximum Rate:	6.40%	6.40%	6.40%	6.45%	6.45%
Weighted Average:	6.40%	6.40%	6.40%	6.43%	6.44%
Gross Amount:(LKR Mio)	13,780	11,770	8,400	16,080	16,230
Spot Opening :	143.80/00	143.95/15	143.95/15	144.05/25	144.15/35
Spot Closing :	143.90/00	144.15/25	144.15/25	144.20/35	144.30/40
Spot High :	144.00	144.15	144.15	144.25	144.35
Spot Low :	143.90	144.25	144.25	144.25	144.35

Spot Dollar closing 144.30/40

Forex Volumes (1-Jan-2016)	USD (Mn)	Average
Cash	-	-
TOM	-	-
Spot	2.25	144.2333
Forwards	-	-
Total	2.25	

Commodities	USD
Gold	1071.10
Crude Oil	37.20
Brent Oil	37.79

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

Perpetual Treasuries Limited
For all your astute investments
Central Bank Appointed Primary Dealer

Contact ***112206123***
Email : info@perpetualtreasuries.com