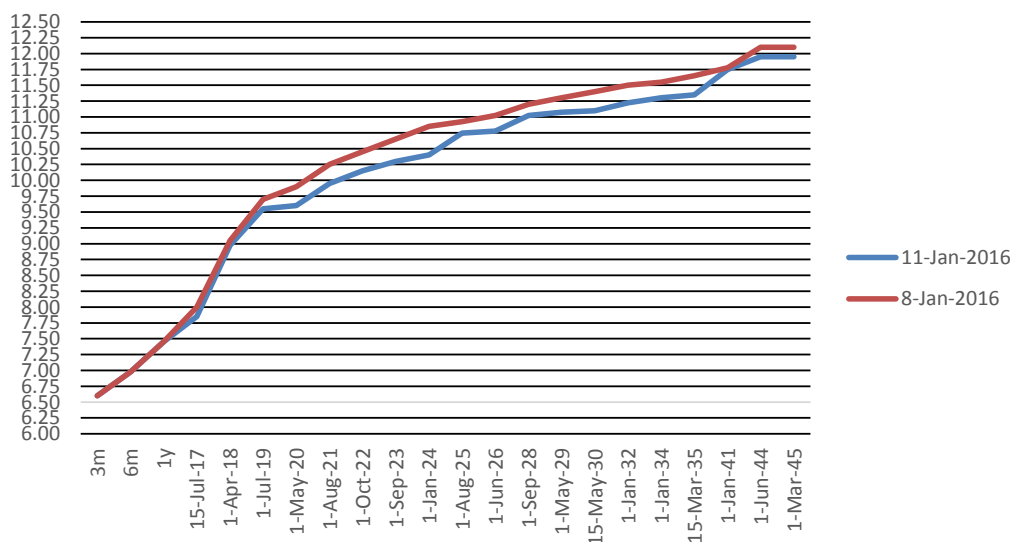


The treasury bond market is back to its volatile groove. Traders were seen actively buying into the longer tenor 01st January 2041, 15th May 2030 and the mid term 01st September 2023. Yields dropped approximately 30-50 basis points before rebounding to close 20-30 basis points below their opening levels.

Liquidity in the system as reported by the CBSL was LKR 95.776 Bn. The overnight call money market rate averaged at 6.55% and the overnight repo rate averaged at 6.43%.

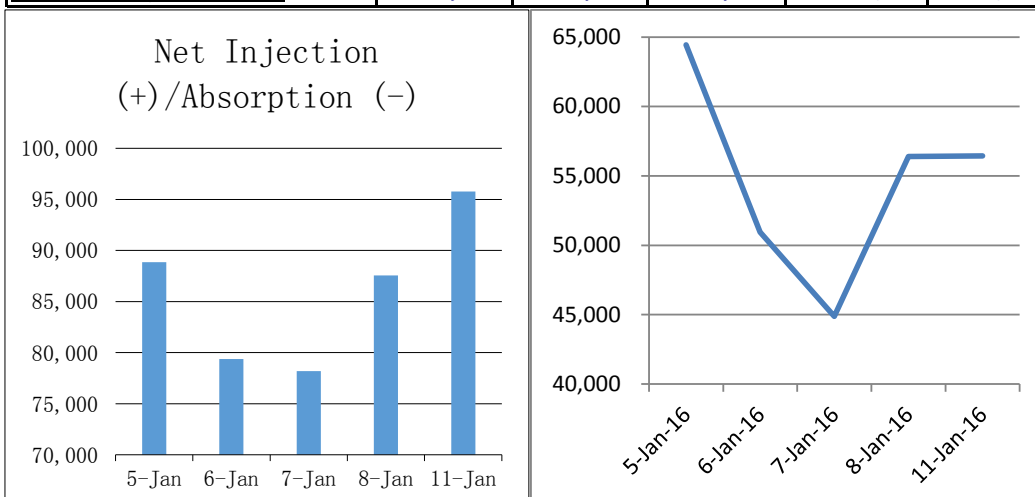
info@perpetualtreasuries.com-12th January 2016

Maturity	Offer %	Bid %	GAP	11-Jan-2016	8-Jan-2016
3m	6.55	6.65		6.60	6.60
6m	6.90	7.05	0.38	6.98	6.98
1y	7.40	7.50	0.48	7.45	7.45
15-Jul-17	7.70	8.00	0.40	7.85	8.00
1-Apr-18	8.90	9.05	1.13	8.98	9.05
1-Jul-19	9.50	9.60	0.57	9.55	9.70
1-May-20	9.55	9.65	0.05	9.60	9.90
1-Aug-21	9.80	10.10	0.35	9.95	10.25
1-Oct-22	10.00	10.30	0.20	10.15	10.45
1-Sep-23	10.20	10.40	0.15	10.30	10.65
1-Jan-24	10.30	10.50	0.10	10.40	10.85
1-Aug-25	10.72	10.77	0.35	10.75	10.93
1-Jun-26	10.65	10.90	0.03	10.78	11.03
1-Sep-28	10.95	11.10	0.25	11.03	11.20
1-May-29	11.00	11.15	0.05	11.08	11.30
15-May-30	11.05	11.15	0.03	11.10	11.40
1-Jan-32	11.10	11.35	0.12	11.23	11.50
1-Jan-34	11.15	11.45	0.08	11.30	11.55
15-Mar-35	11.20	11.50	0.05	11.35	11.65
1-Jan-41	11.60	11.90	0.40	11.75	11.78
1-Jun-44	11.80	12.10	0.60	11.95	12.10
1-Mar-45	11.80	12.10	0.00	11.95	12.10



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Market Liquidity	5-Jan-16	6-Jan-16	7-Jan-16	8-Jan-16	11-Jan-16
Standing Deposit Facility(Mn)	88,850	79,378	78,188	87,546	98,114
Standing Lending Facility(Mn)	-	-	-	-	(2,338)
Repo/Reverse Repo Auction	-	-	-	-	-
Net Injection(+)/Absorption(-)	88,850	79,378	78,188	87,546	95,776
CBSL Holdings: (Mn)	64,444	50,939	44,876	56,407	56,436



Repo Market	5-Jan-16	6-Jan-16	7-Jan-16	8-Jan-16	11-Jan-16
Minimum Rate:	5.50%	6.25%	6.35%	6.35%	6.40%
Maximum Rate:	6.45%	6.50%	6.45%	6.50%	6.60%
Weighted Average:	6.29%	6.38%	6.41%	6.41%	6.43%
Gross Amount:(LKR Mio)	13,180	11,010	11,880	15,400	16,060

Call Money Market	5-Jan-16	6-Jan-16	7-Jan-16	8-Jan-16	11-Jan-16
Minimum Rate:	6.44%	6.45%	6.55%	6.50%	6.55%
Maximum Rate:	6.45%	6.55%	6.57%	6.59%	6.60%
Weighted Average:	6.45%	6.54%	6.56%	6.55%	6.55%
Gross Amount:(LKR Mio)	15,330	14,330	13,290	12,300	12,310
Spot Opening :	144.20/50	144.20/50	143.85/95	143.85/05	143.80/90
Spot Closing :	144.25/40	143.95/05	143.95/05	143.80/90	143.80/90
Spot High :	144.35	144.15	143.90	143.95	143.85
Spot Low :	144.35	144.00	143.90	143.80	143.85

Spot Dollar closing 143.80/90

Forex Volumes (8-Jan-2016)	USD (Mn)	Average
Cash	8.00	143.7875
TOM	3.00	143.8833
Spot	14.60	143.8175
Forwards	23.63	-
Total	49.23	

Commodities	USD
Gold	1103.30
Crude Oil	32.56
Brent Oil	33.20

(Sources: Bloomberg , cbsl.gov.lk)