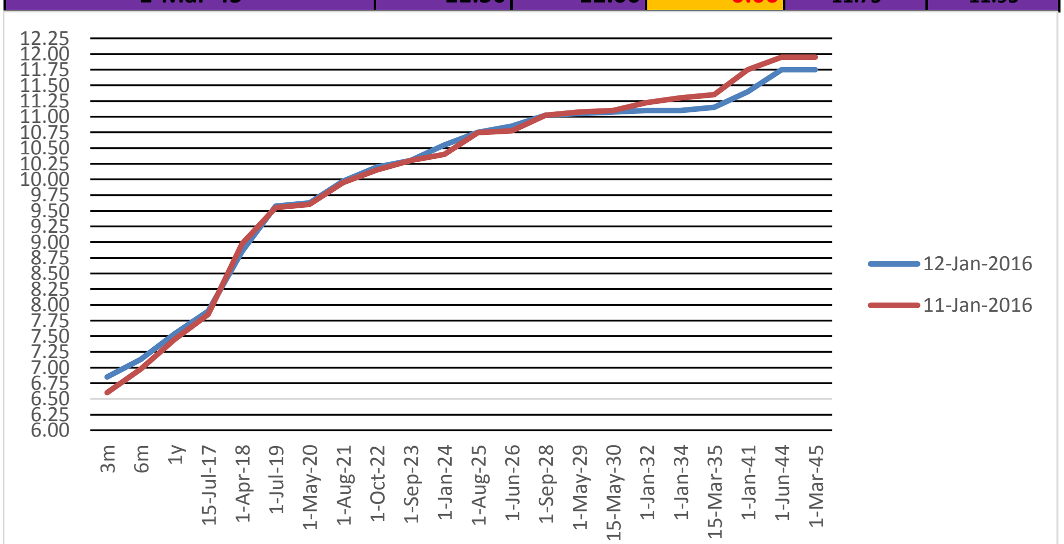
The demand continued for the second consecutive day on the longer tenor maturities such as the 01st January 2041, 15th March 2035 and the 15th May 2030. The highest drop in average yield was seen on the 15th March 2035 which saw a dip of approximately 20 basis points within the day.
At the TBill auction concluded today a total of LKR. 18.155 Bn. was accepted across all three maturities. The Three month weighted average increased to 6.78%, six months to 7.06% and the benchmark 12 month Tbill weighted average increased to 7.48%.
Liquidity as published by the CBSL was LKR. 96.145 Bn. The Overnight call money rate averaged 6.55% at and the overnight repo rate averaged at 6.42%.

info@perpetualtreasuries.com-12th January 2016

Maturity	Offer %	Bid %	GAP	12-Jan-2016	11-Jan-2016
3m	6.75	6.95		6.85	6.60
6m	7.06	7.20	0.28	7.13	6.98
1y	7.48	7.60	0.41	7.54	7.45
15-Jul-17	7.80	8.00	0.36	7.90	7.85
1-Apr-18	8.80	8.90	0.95	8.85	8.98
1-Jul-19	9.50	9.65	0.72	9.58	9.55
1-May-20	9.55	9.70	0.05	9.63	9.60
1-Aug-21	9.80	10.15	0.35	9.98	9.95
1-Oct-22	10.10	10.30	0.22	10.20	10.15
1-Sep-23	10.20	10.40	0.10	10.30	10.30
1-Jan-24	10.50	10.60	0.25	10.55	10.40
1-Aug-25	10.70	10.80	0.20	10.75	10.75
1-Jun-26	10.70	11.00	0.10	10.85	10.78
1-Sep-28	11.00	11.05	0.18	11.03	11.03
1-May-29	11.00	11.10	0.03	11.05	11.08
15-May-30	11.05	11.10	0.02	11.08	11.10
1-Jan-32	11.05	11.15	0.03	11.10	11.23
1-Jan-34	11.05	11.15	0.00	11.10	11.30
15-Mar-35	11.10	11.20	0.05	11.15	11.35
1-Jan-41	11.30	11.50	0.25	11.40	11.75
1-Jun-44	11.50	12.00	0.35	11.75	11.95
1-Mar-45	11.50	12.00	0.00	11.75	11.95



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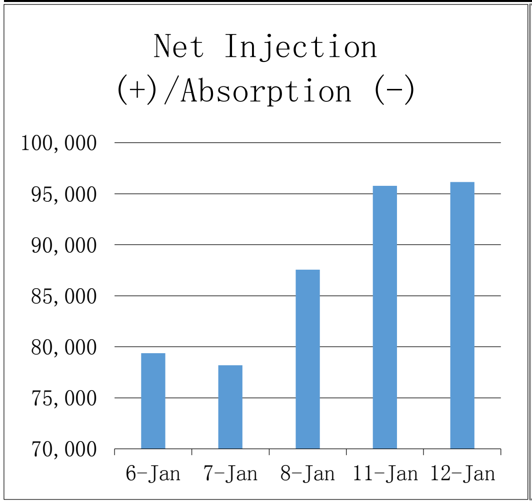
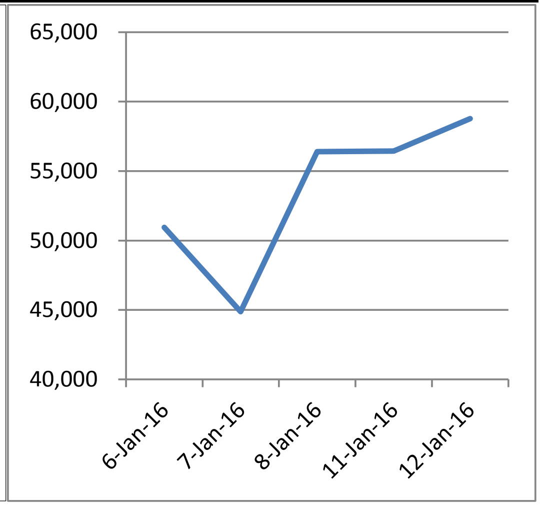
Market Liquidity	6-Jan-16	7-Jan-16	8-Jan-16	11-Jan-16	12-Jan-16
Standing Deposit Facility(Mn)	79,378	78,188	87,546	98,114	98,376
Standing Lending Facility(Mn)	-	-	-	(2,338)	(2,231)
Repo/Reverse Repo Auction	-	-	-	-	-
Net Injection(+)Absorption(-)	79,378	78,188	87,546	95,776	96,145
CBSL Holdings: (Mn)	50,939	44,876	56,407	56,436	58,777





Repo Market	6-Jan-16	7-Jan-16	8-Jan-16	11-Jan-16	12-Jan-16
Minimum Rate:	6.25%	6.35%	6.35%	6.40%	6.35%
Maximum Rate:	6.50%	6.45%	6.50%	6.60%	6.50%
Weighted Average:	6.38%	6.41%	6.41%	6.43%	6.42%
Gross Amount:(LKR Mio)	11,010	11,880	15,400	16,060	14,240

Call Money Market	6-Jan-16	7-Jan-16	8-Jan-16	11-Jan-16	12-Jan-16
Minimum Rate:	6.45%	6.55%	6.50%	6.55%	6.55%
Maximum Rate:	6.55%	6.57%	6.59%	6.60%	6.60%
Weighted Average:	6.54%	6.56%	6.55%	6.55%	6.55%
Gross Amount:(LKR Mio)	14,330	13,290	12,300	12,310	10,620
Spot Opening :	144.20/50	143.85/95	143.85/05	143.80/90	143.75/85
Spot Closing :	143.95/05	143.95/05	143.80/90	143.80/90	143.75/80
Spot High :	144.15	143.90	143.95	143.85	143.75
Spot Low :	144.00	143.90	143.80	143.85	143.73

Spot Dollar closing 143.75/80

Forex Volumes (11-Jan-2016)	USD (Mn)	Average
Cash	2.70	143.7981
TOM	1.00	143.8100
Spot	13.40	143.7993
Forwards	28.03	-
Total	45.13	

Commodities	USD
Gold	1091.50
Crude Oil	31.34
Brent Oil	32.02

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

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