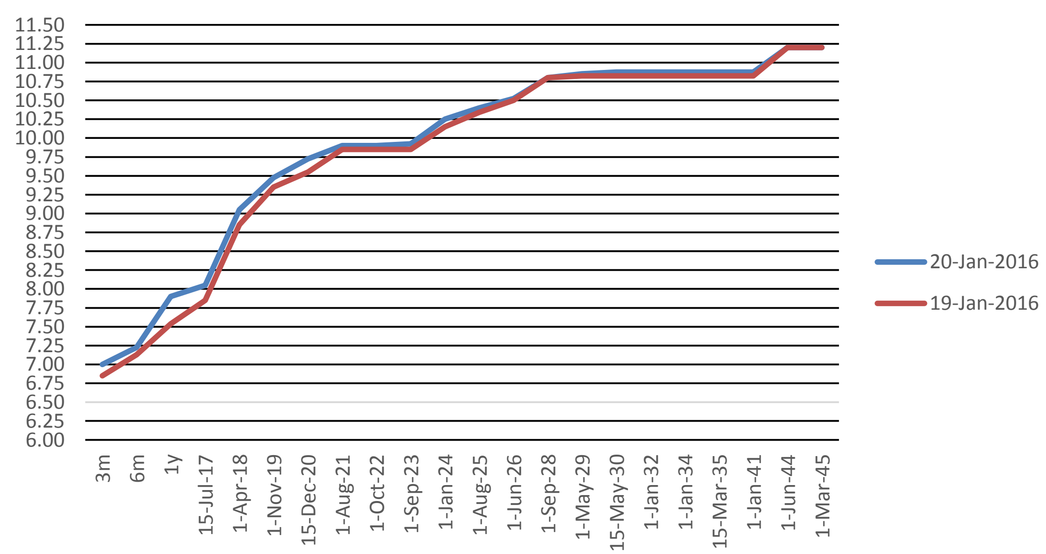
The three months Tbill was not up for bidding at the Tbill auction concluded today. The six month Tbill weighted average rose 13 basis points to 7.19% where LKR. 12 Bn. was accepted. The benchmark 12 month Tbill weighted average rose 38 basis points compared to its previous weeks published rate to 7.80% where LKR. 3.7Bn was accepted. The secondary market for Tbonds reacted accordingly where short term Tbond prices were seen marginally rising compared to their opening rates.

Liquidity as pubished by the CBSL was LKR. 45.059 Bn. The weighted average overnight call money rate was published as 6.89% and the weighted average overnight repo rate was reported as 6.78%.

info@perpetualtreasuries.com- 20th January 2016

Maturity	Offer %	Bid %	GAP	20-Jan-2016	19-Jan-2016
3m	6.90	7.10		7.00	6.85
6m	7.15	7.30	0.23	7.23	7.13
1y	7.80	8.00	0.68	7.90	7.54
15-Jul-17	7.90	8.20	0.15	8.05	7.85
1-Apr-18	8.95	9.15	1.00	9.05	8.85
1-Nov-19	9.40	9.55	0.43	9.48	9.35
15-Dec-20	9.65	9.80	0.25	9.73	9.55
1-Aug-21	9.80	10.00	0.17	9.90	9.85
1-Oct-22	9.80	10.00	0.00	9.90	9.85
1-Sep-23	9.85	10.00	0.03	9.93	9.85
1-Jan-24	10.10	10.40	0.32	10.25	10.15
1-Aug-25	10.35	10.45	0.15	10.40	10.34
1-Jun-26	10.45	10.60	0.13	10.53	10.50
1-Sep-28	10.75	10.85	0.28	10.80	10.80
1-May-29	10.80	10.90	0.05	10.85	10.83
15-May-30	10.80	10.95	0.02	10.88	10.83
1-Jan-32	10.80	10.95	0.00	10.88	10.83
1-Jan-34	10.80	10.95	0.00	10.88	10.83
15-Mar-35	10.80	10.95	0.00	10.88	10.83
1-Jan-41	10.80	10.95	0.00	10.88	10.83
1-Jun-44	11.00	11.40	0.32	11.20	11.20
1-Mar-45	11.00	11.40	0.00	11.20	11.20



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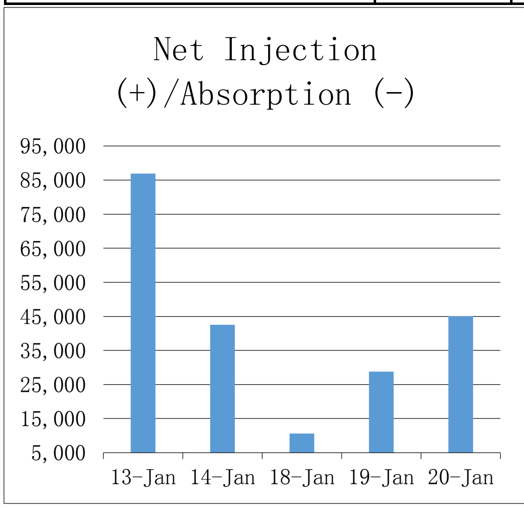
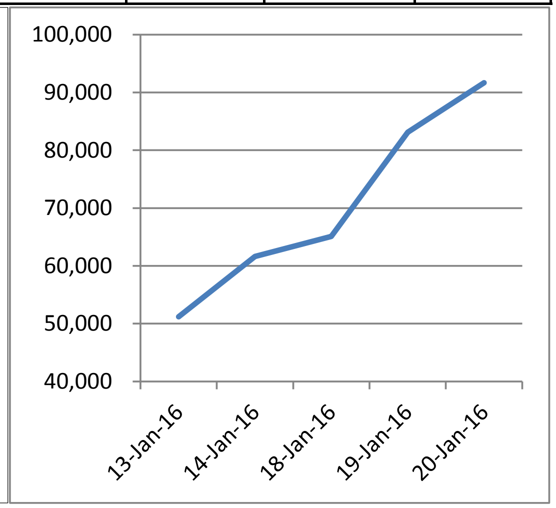
Market Liquidity	**13-Jan-16**	**14-Jan-16**	**18-Jan-16**	**19-Jan-16**	**20-Jan-16**
Standing Deposit Facility(Mn)	87,739	47,193	10,623	31,766	**45,059**
Standing Lending Facility(Mn)	(843)	(600)	-	-	-
Repo/Reverse Repo Auction	-	(4,086)	-	(3,000)	-
Net Injection(+)Absorption(-)	86,896	42,507	10,623	28,766	**45,059**
CBSL Holdings: (Mn)	**51,204**	**61,638**	**65,121**	**83,119**	**91,684**





Repo Market	**13-Jan-16**	**14-Jan-16**	**18-Jan-16**	**19-Jan-16**	**20-Jan-16**
Minimum Rate:	**6.35%**	**6.40%**	**6.55%**	**6.65%**	**6.60%**
Maximum Rate:	**6.65%**	**7.10%**	**6.95%**	**7.00%**	**6.90%**
Weighted Average:	**6.42%**	**6.55%**	**6.71%**	**6.79%**	**6.78%**
Gross Amount:(LKR Mio)	**18,440**	**24,270**	**21,050**	**25,050**	**16,920**

Call Money Market	**13-Jan-16**	**14-Jan-16**	**18-Jan-16**	**19-Jan-16**	**20-Jan-16**
Minimum Rate:	**6.55%**	**6.56%**	**6.70%**	**6.72%**	**6.75%**
Maximum Rate:	**6.56%**	**6.75%**	**6.75%**	**6.85%**	**6.90%**
Weighted Average:	**6.55%**	**6.68%**	**6.75%**	**6.83%**	**6.89%**
Gross Amount:(LKR Mio)	**8,840**	**8,250**	**14,370**	**12,450**	**11,820**
Spot Opening :	**143.75/85**	**143.80/90**	**143.85/00**	**144.05/20**	**143.95/10**
Spot Closing :	**143.80/85**	**143.85/95**	**144.10/25**	**144.00/20**	**143.95/05**
Spot High :	**143.82**	**143.83**	**143.95**	**144.00**	**143.97**
Spot Low :	**143.80**	**143.83**	**143.95**	**143.90**	**143.90**

Spot Dollar closing 143.95/05

Forex Volumes (19-Jan-2016)	**USD (Mn)**	**Average**
Cash	1.00	143.8400
TOM	8.00	143.9500
Spot	13.45	143.9169
Forwards	15.00	-
Total	37.45	

Commodities	**USD**
Gold	**1094.60**
Crude Oil	**29.00**
Brent Oil	**28.32**

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

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