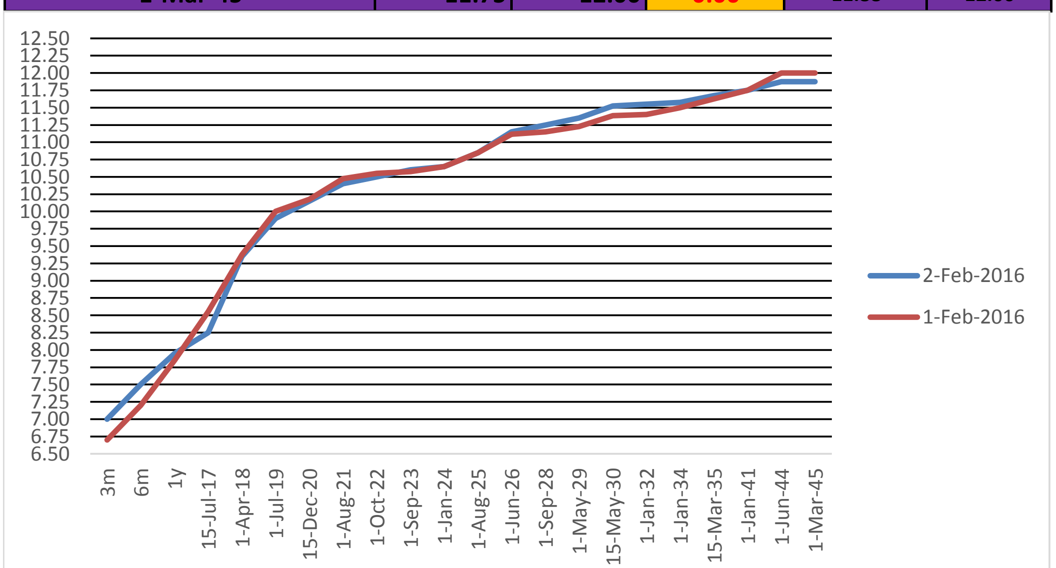
At the weekly Tbill auction concluded today a total of LKR. 28.571 Bn was accepted. Of the total accepted 56% was concentrated on the three months segment where LKR. 16.002 Bn was accepted at a weighted average yield of 7.01%. The six month weighted average was decided at 7.40% while the benchmark twelve month tbill weighted average was decided at 7.87%. Trading commenced on a selling trend on the longer tenor Tbond maturities which continued throughout the day. There was demand for the short tenor 2016, 2017 and 2018 after the auction results were announced. Liquidity as published by the CBSL was LKR 40.492 Bn. The weighted average overnight call money and repo rate were 6.79% and 6.43% respectively.

info@perpetualtreasuries.com- 02nd February 2016

Maturity	**Offer %**	**Bid %**	**GAP**	**2-Feb-2016**	**1-Feb-2016**
3m	**6.90**	**7.10**		**7.00**	**6.70**
6m	**7.40**	**7.60**	**0.50**	**7.50**	**7.20**
1y	**7.80**	**8.10**	**0.45**	**7.95**	**7.85**
15-Jul-17	**8.15**	**8.35**	**0.30**	**8.25**	**8.55**
1-Apr-18	**9.25**	**9.45**	**1.10**	**9.35**	**9.38**
1-Jul-19	**9.85**	**9.95**	**0.55**	**9.90**	**10.00**
15-Dec-20	**10.05**	**10.25**	**0.25**	**10.15**	**10.18**
1-Aug-21	**10.35**	**10.45**	**0.25**	**10.40**	**10.48**
1-Oct-22	**10.40**	**10.60**	**0.10**	**10.50**	**10.55**
1-Sep-23	**10.50**	**10.70**	**0.10**	**10.60**	**10.58**
1-Jan-24	**10.55**	**10.75**	**0.05**	**10.65**	**10.65**
1-Aug-25	**10.75**	**10.95**	**0.20**	**10.85**	**10.85**
1-Jun-26	**11.10**	**11.20**	**0.30**	**11.15**	**11.12**
1-Sep-28	**11.20**	**11.30**	**0.10**	**11.25**	**11.15**
1-May-29	**11.30**	**11.40**	**0.10**	**11.35**	**11.23**
15-May-30	**11.50**	**11.55**	**0.17**	**11.53**	**11.39**
1-Jan-32	**11.50**	**11.60**	**0.03**	**11.55**	**11.40**
1-Jan-34	**11.50**	**11.65**	**0.02**	**11.58**	**11.50**
15-Mar-35	**11.65**	**11.70**	**0.10**	**11.68**	**11.63**
1-Jan-41	**11.65**	**11.85**	**0.07**	**11.75**	**11.75**
1-Jun-44	**11.75**	**12.00**	**0.13**	**11.88**	**12.00**
1-Mar-45	**11.75**	**12.00**	**0.00**	**11.88**	**12.00**



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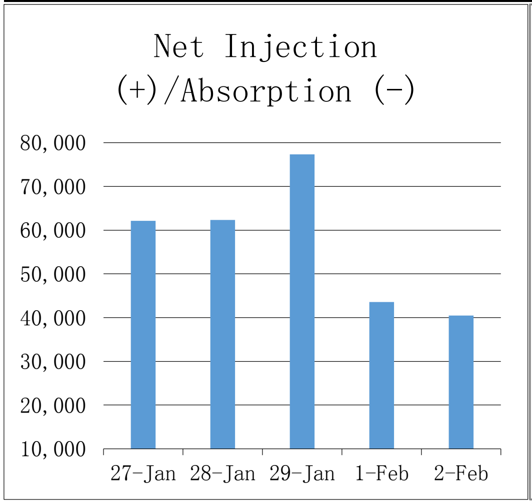
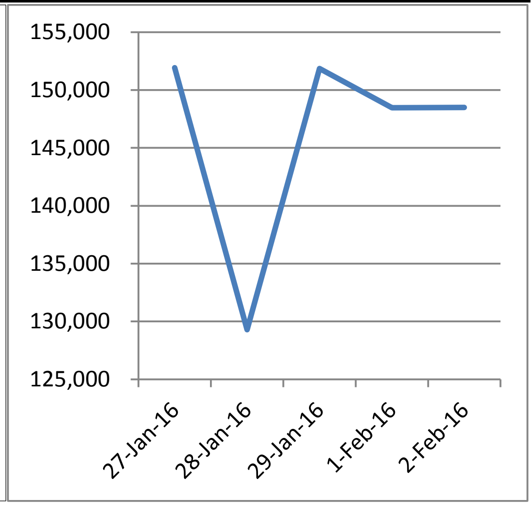
Market Liquidity	27-Jan-16	28-Jan-16	29-Jan-16	1-Feb-16	2-Feb-16
Standing Deposit Facility(Mn)	62,114	39,783	56,340	40,057	40,492
Standing Lending Facility(Mn)	-	-	-	-	
Repo/Reverse Repo Auction	-	-	-	-	
Net Injection(+)Absorption(-)	62,114	62,333	77,290	43,557	40,492
CBSL Holdings: (Mn)	151,931	129,292	151,866	148,478	148,511





Repo Market	27-Jan-16	28-Jan-16	29-Jan-16	1-Feb-16	2-Feb-16
Minimum Rate:	5.70%	6.20%	5.75%	6.20%	6.25%
Maximum Rate:	6.75%	6.70%	6.70%	6.60%	6.60%
Weighted Average:	6.51%	6.46%	6.35%	6.37%	6.43%
Gross Amount:(LKR Mio)	19,220	14,670	20,910	21,510	16,010

Call Money Market	27-Jan-16	28-Jan-16	29-Jan-16	1-Feb-16	2-Feb-16
Minimum Rate:	6.75%	6.75%	6.70%	6.70%	6.75%
Maximum Rate:	6.85%	6.85%	6.80%	6.80%	6.80%
Weighted Average:	6.80%	6.79%	6.73%	6.75%	6.79%
Gross Amount:(LKR Mio)	12,310	13,070	2,990	13,280	12,560
Spot Opening :	143.95/10	143.95/10	143.95/10	143.95/20	143.95/20
Spot Closing :	143.95/10	144.00/25	144.00/25	143.95/25	143.95/20
Spot High :	143.95	143.95	144.00	144.00	144.00
Spot Low :	143.95	143.95	143.95	143.99	144.00

Spot Dollar closing 143.95/20

Forex Volumes (01-Feb-2016)	USD (Mn)	Average
Cash	-	-
TOM	5.00	143.8770
Spot	14.88	143.9071
Forwards	21.50	-
Total	41.38	

Commodities	USD
Gold	1125.10
Crude Oil	30.55
Brent Oil	33.02

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

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