

## Central Bank Appointed Primary Dealer

### Market Commentary

In the secondary market for treasury bonds, the day opened with foreign banks selling the 2016, 2017 and 2018 maturities. There was some foreign buying in 2021 and 2023 bonds. The most traded for the day were the 01 April 2018, 01 September 2023 and the 01 August 2025 bonds. Biggest move was the 3-year bond (1-Apr-2018) with a 30 basis point tick upwards. The market closed on a mixed note seeing massive supply on the shorter tenor and significant demand on the 2023 and 2025 treasury bonds.

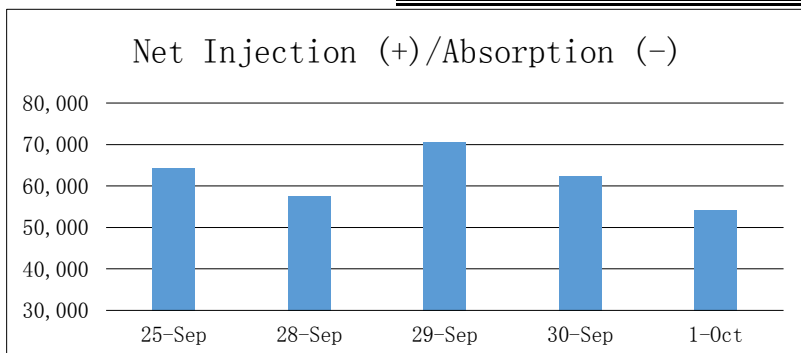
Standard lending facility was utilized after 10 days today for 2.426 billion at 7.5%. Overnight repo was around 6.00-6.50 %

### Market Liquidity

	25-Sep-15	28-Sep-15	29-Sep-15	30-Sep-15	1-Oct-15
	(Mn)	(Mn)	(Mn)	(Mn)	(Mn)
Standing Deposit Facility:	64,405	57,656	70,750	62,385	56,580
Standing Lending Facility:	-	-	-	-	(2,426)

Net Injection (+) / Absorption (-):

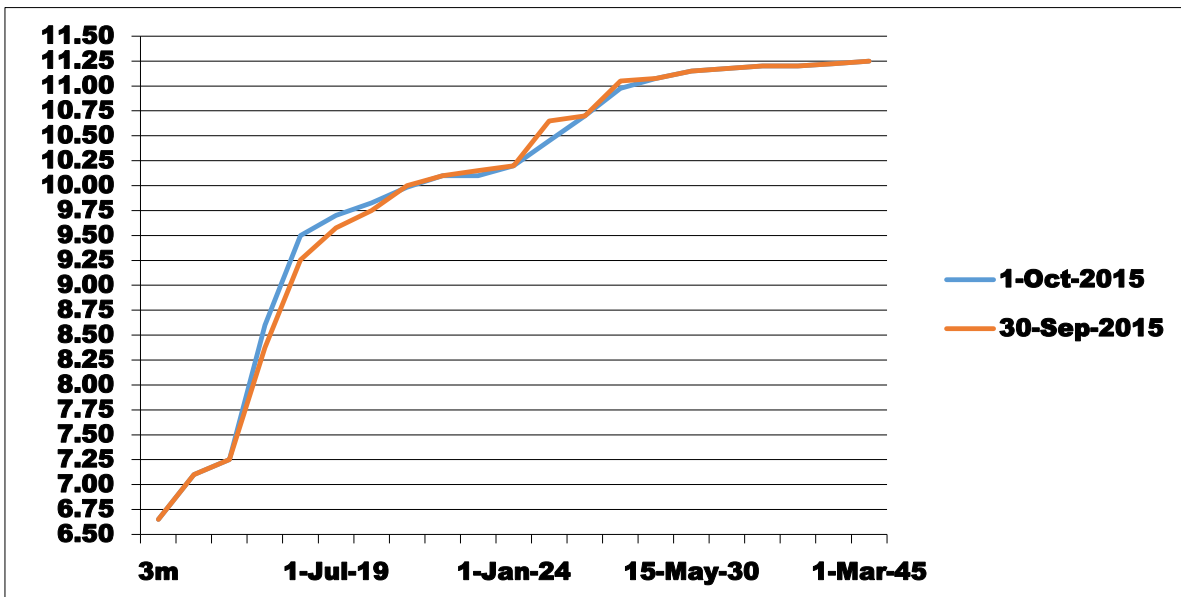
25-Sep-15	28-Sep-15	29-Sep-15	30-Sep-15	1-Oct-15
64,405	57,656	70,750	62,385	54,154



Date	25-Sep-15	28-Sep-15	29-Sep-15	30-Sep-15	1-Oct-15
<b>CBSL Holdings: (Mn)</b>	<b>170,742</b>	<b>170,843</b>	<b>170,880</b>	<b>170,916</b>	<b>173,300</b>
<b>Repo Market</b>	<b>25-Sep-15</b>	<b>28-Sep-15</b>	<b>29-Sep-15</b>	<b>30-Sep-15</b>	<b>1-Oct-15</b>
Minimum Rate:	6.35%	6.40%	6.35%	6.40%	6.40%
Maximum Rate:	7.15%	6.80%	6.60%	6.55%	6.55%
Weighted Average:	6.47%	6.46%	6.45%	6.47%	6.47%
Gross Amount:( LKR Mio)	17,100	20,260	17,330	20,570	18,020

<b>Call Money Market</b>	<b>25-Sep-15</b>	<b>28-Sep-15</b>	<b>29-Sep-15</b>	<b>30-Sep-15</b>	<b>1-Oct-15</b>
Minimum Rate:	6.35%	6.35%	6.35%	6.35%	6.35%
Maximum Rate:	6.40%	6.40%	6.45%	6.35%	6.40%
Weighted Average:	6.35%	6.35%	6.35%	6.35%	6.35%
Gross Amount:(LKR Mio)	17,360	12,210	12,270	11,770	22,490
<b>Spot Rate</b>	<b>25-Sep-15</b>	<b>28-Sep-15</b>	<b>29-Sep-15</b>	<b>30-Sep-15</b>	<b>1-Oct-15</b>
Spot Opening :	140.95/05	140.90/05	141.15/40	141.15/40	141.15/35
Spot Closing :	140.98/98	141.20/25	141.25/30	141.20/30	141.20/30
Spot High :	141	141.25	141.3	141.3	141.3
Spot Low :	140.98	141.1	141.25	141.25	141.2

<b>Treasury Bond Closing Rates</b>				
<b>Maturity</b>	<b>Offer %</b>	<b>Bid %</b>	<b>1-Oct-2015</b>	<b>30-Sep-2015</b>
3m	6.60	6.70	6.65	6.65
6m	7.05	7.15	7.10	7.10
1y	7.15	7.35	7.25	7.25
15-May-17	8.55	8.65	8.60	8.38
1-Jun-18	9.45	9.55	9.50	9.26
1-Jul-19	9.65	9.75	9.70	9.58
1-May-20	9.75	9.90	9.83	9.75
1-Aug-21	9.97	10.00	9.99	10.00
1-Oct-22	10.05	10.15	10.10	10.10
1-Sep-23	10.05	10.15	10.10	10.15
1-Jan-24	10.15	10.25	10.20	10.20
1-Aug-25	10.40	10.50	10.45	10.65
1-Jun-26	10.60	10.80	10.70	10.70
1-Sep-28	10.90	11.05	10.98	11.05
1-May-29	11.00	11.15	11.08	11.08
15-May-30	11.00	11.30	11.15	11.15
1-Jan-32	11.00	11.35	11.18	11.18
1-Jan-34	11.00	11.40	11.20	11.20
15-Mar-35	11.00	11.40	11.20	11.20
1-Jun-44	11.00	11.45	11.23	11.23
1-Mar-45	11.00	11.50	11.25	11.25



*Thank you for choosing Perpetual for your astute investments.*



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