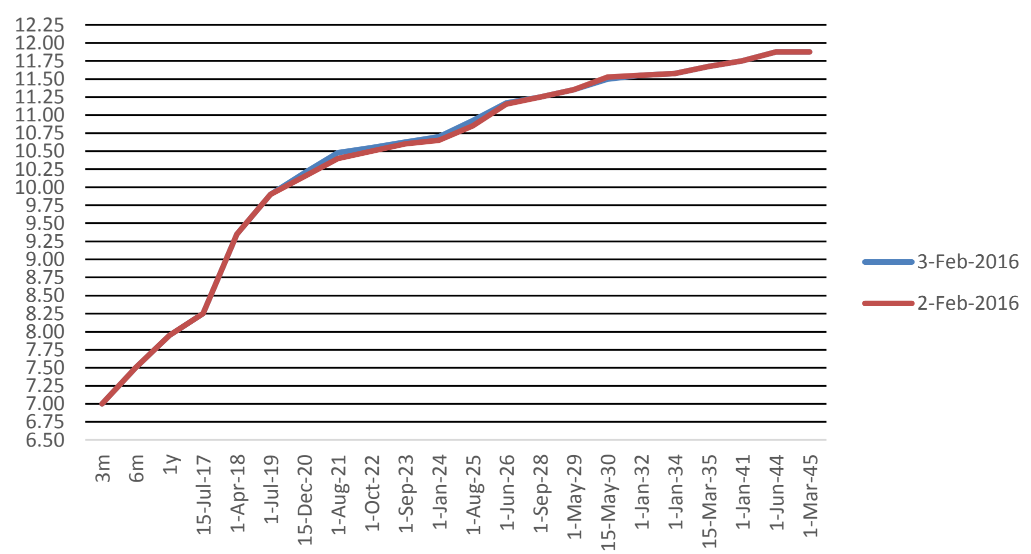
There was a lot of activity focused on the 05 year 2021 Tbond maturities. The 01st May 2021 and the 01st August 2021 was sold by foreigners but matched by equal local demand. Closing prices on the 01st May 2021 was 10.45% - 10.48% and the 01st August 2021 10.47% - 10.49%. Prices on the 15th May 2030 also backed by investor demand closed down at 11.45% - 11.53% by the end of the day. The CBSL- OMO department conducted two short term TBill auctions where a total of LKR. 17Bn was accepted for 14 days and 21 days at a weighted average yield of 6.48% and 6.65% respectively. Liquidity as published by the CBSL was LKR. 55.707 Bn. The weighted average overnight call money market and repo rate was 6.81% and 6.47% respectively.

info@perpetualtreasuries.com- 03rd February 2016

Maturity	Offer %	Bid %	GAP	3-Feb-2016	2-Feb-2016
3m	6.90	7.10		7.00	7.00
6m	7.40	7.60	0.50	7.50	7.50
1y	7.80	8.10	0.45	7.95	7.95
15-Jul-17	8.15	8.35	0.30	8.25	8.25
1-Apr-18	9.25	9.45	1.10	9.35	9.35
1-Jul-19	9.85	9.95	0.55	9.90	9.90
15-Dec-20	10.10	10.30	0.30	10.20	10.15
1-Aug-21	10.47	10.49	0.28	10.48	10.40
1-Oct-22	10.40	10.70	0.07	10.55	10.50
1-Sep-23	10.50	10.75	0.07	10.63	10.60
1-Jan-24	10.60	10.80	0.07	10.70	10.65
1-Aug-25	10.80	11.05	0.23	10.93	10.85
1-Jun-26	11.14	11.20	0.24	11.17	11.15
1-Sep-28	11.20	11.30	0.08	11.25	11.25
1-May-29	11.30	11.40	0.10	11.35	11.35
15-May-30	11.45	11.55	0.15	11.50	11.53
1-Jan-32	11.50	11.60	0.05	11.55	11.55
1-Jan-34	11.50	11.65	0.02	11.58	11.58
15-Mar-35	11.65	11.70	0.10	11.68	11.68
1-Jan-41	11.65	11.85	0.07	11.75	11.75
1-Jun-44	11.75	12.00	0.13	11.88	11.88
1-Mar-45	11.75	12.00	0.00	11.88	11.88



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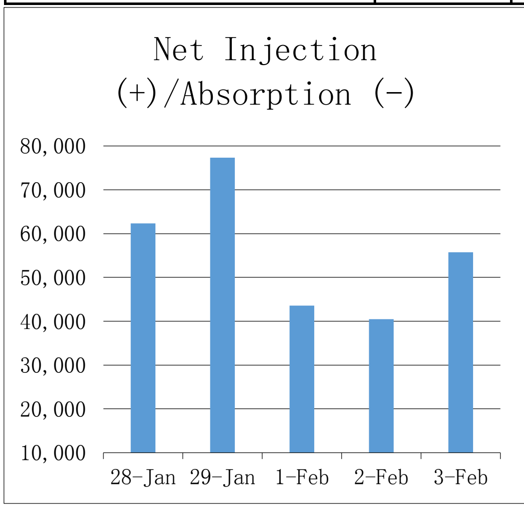
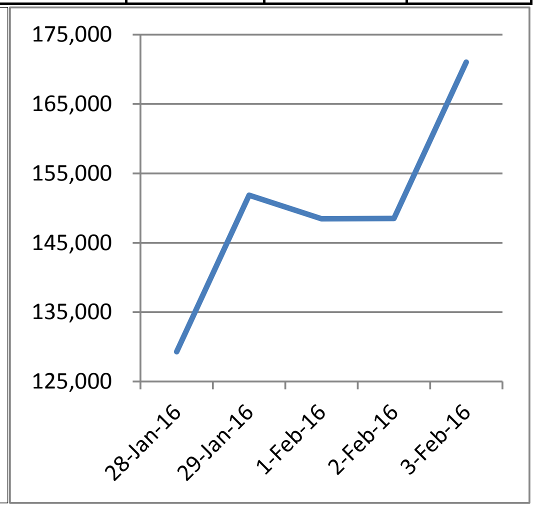
Market Liquidity	28-Jan-16	29-Jan-16	1-Feb-16	2-Feb-16	3-Feb-16
Standing Deposit Facility(Mn)	39,783	56,340	40,057	40,492	55,707
Standing Lending Facility(Mn)	-	-	-		
Repo/Reverse Repo Auction	-	-	-		
Net Injection(+)Absorption(-)	62,333	77,290	43,557	40,492	55,707
CBSL Holdings: (Mn)	**129,292**	**151,866**	**148,478**	**148,511**	**171,042**





Repo Market	28-Jan-16	29-Jan-16	1-Feb-16	2-Feb-16	3-Feb-16
Minimum Rate:	6.20%	5.75%	6.20%	6.25%	6.15%
Maximum Rate:	6.70%	6.70%	6.60%	6.60%	6.60%
Weighted Average:	6.46%	6.35%	6.37%	6.43%	6.47%
Gross Amount:(LKR Mio)	14,670	20,910	21,510	16,010	16,720

Call Money Market	28-Jan-16	29-Jan-16	1-Feb-16	2-Feb-16	3-Feb-16
Minimum Rate:	6.75%	6.70%	6.70%	6.75%	6.80%
Maximum Rate:	6.85%	6.80%	6.80%	6.80%	6.85%
Weighted Average:	6.79%	6.73%	6.75%	6.79%	6.81%
Gross Amount:(LKR Mio)	13,070	2,990	13,280	12,560	10,040
Spot Opening :	143.95/10	143.95/10	143.95/20	143.95/20	143.95/15
Spot Closing :	144.00/25	144.00/25	143.95/25	143.95/20	143.95/15
Spot High :	143.95	144.00	144.00	144.00	144.00
Spot Low :	143.95	143.95	143.99	144.00	144.00

Spot Dollar closing 143.95/15

Forex Volumes (02-Feb-2016)	USD (Mn)	Average
Cash	1.00	143.8525
TOM	1.00	143.8800
Spot	3.50	143.9000
Forwards	54.00	-
Total	59.50	

Commodities	USD
Gold	1129.00
Crude Oil	30.41
Brent Oil	33.26

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

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