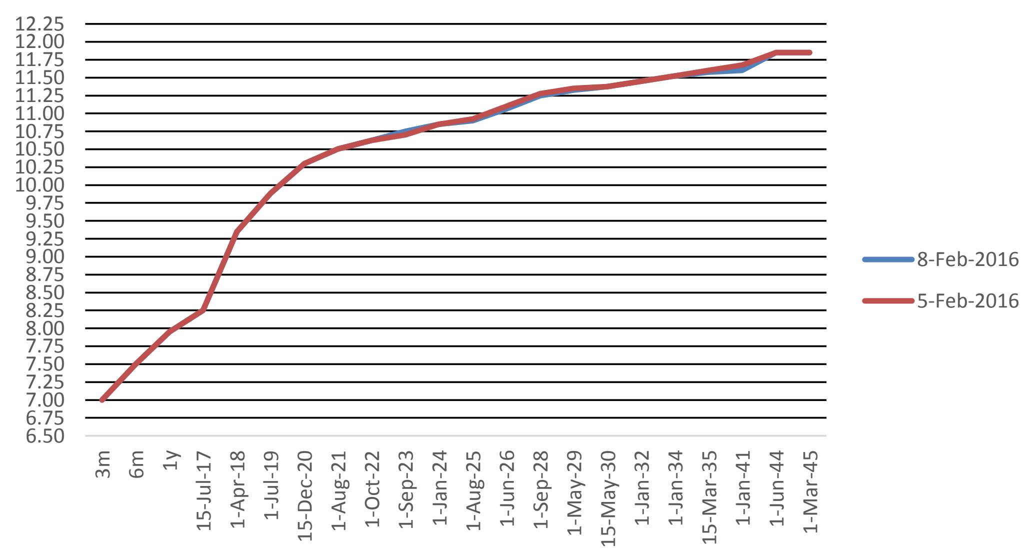
The new trading week commenced with a majority of the activity focused on the long term maturities such as the 15th May 2030 and 01st January 2041. Comparatively investors showed more interest on 14year (15th May 2030) which traded in a narrow band between 11.40-45%. Activity was also seen on the 01st January 2041 which closed below its opening level of 11.60%-11.75% at 11.50% - 11.60%. CBSL managed to absorb 13bn worth of money through an outright short term bill auction with 17days being averaged at 6.47% and 24days at 6.64%. At the close of trading the market liquidity recorded a surplus figure of Rs 62bn with overnight repo being exchanged between 6.20%-6.60% levels. The weighted average overnight call money rate and overnight repo rate were 6.80% and 6.40% respectively.

info@perpetualtreasuries.com- 08th February 2016

Maturity	Offer %	Bid %	GAP	8-Feb-2016	5-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	9.92	0.54	9.89	9.89
15-Dec-20	10.20	10.40	0.42	10.30	10.30
1-Aug-21	10.47	10.54	0.20	10.51	10.51
1-Oct-22	10.50	10.75	0.12	10.63	10.63
1-Sep-23	10.72	10.78	0.13	10.75	10.70
1-Jan-24	10.75	10.95	0.10	10.85	10.85
1-Aug-25	10.80	11.00	0.05	10.90	10.93
1-Jun-26	11.05	11.08	0.17	11.07	11.10
1-Sep-28	11.15	11.35	0.18	11.25	11.28
1-May-29	11.25	11.40	0.07	11.33	11.35
15-May-30	11.35	11.40	0.05	11.38	11.38
1-Jan-32	11.40	11.50	0.07	11.45	11.45
1-Jan-34	11.45	11.60	0.07	11.53	11.53
15-Mar-35	11.50	11.65	0.05	11.58	11.60
1-Jan-41	11.55	11.65	0.03	11.60	11.68
1-Jun-44	11.70	12.00	0.25	11.85	11.85
1-Mar-45	11.70	12.00	0.00	11.85	11.85



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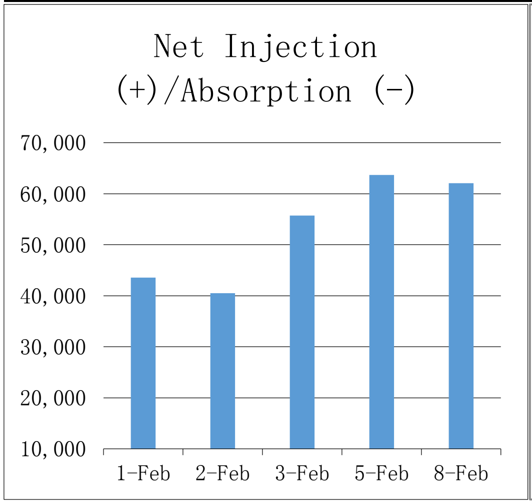
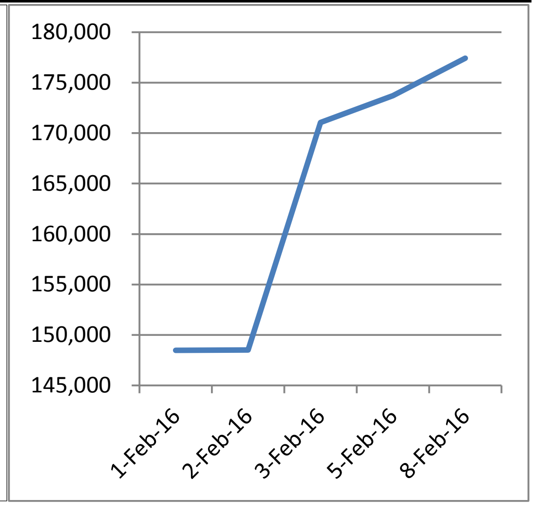
Market Liquidity	1-Feb-16	2-Feb-16	3-Feb-16	5-Feb-16	8-Feb-16
Standing Deposit Facility(Mn)	40,057	40,492	55,707	63,686	62,052
Standing Lending Facility(Mn)	-				
Repo/Reverse Repo Auction	-				
Net Injection(+)Absorption(-)	43,557	40,492	55,707	63,686	62,052
CBSL Holdings: (Mn)	148,478	148,511	171,042	173,723	177,425





Repo Market	1-Feb-16	2-Feb-16	3-Feb-16	5-Feb-16	8-Feb-16
Minimum Rate:	6.20%	6.25%	6.15%	6.25%	6.20%
Maximum Rate:	6.60%	6.60%	6.60%	6.60%	6.60%
Weighted Average:	6.37%	6.43%	6.47%	6.44%	6.40%
Gross Amount:(LKR Mio)	21,510	16,010	16,720	16,790	19,660

Call Money Market	1-Feb-16	2-Feb-16	3-Feb-16	5-Feb-16	8-Feb-16
Minimum Rate:	6.70%	6.75%	6.80%	6.80%	6.75%
Maximum Rate:	6.80%	6.80%	6.85%	6.85%	6.85%
Weighted Average:	6.75%	6.79%	6.81%	6.81%	6.80%
Gross Amount:(LKR Mio)	13,280	12,560	10,040	10,370	9,750
Spot Opening :	143.95/20	143.95/20	143.95/15	143.95/15	143.95/15
Spot Closing :	143.95/25	143.95/20	143.95/15	143.95/15	143.95/15
Spot High :	144.00	144.00	144.00	144.00	144.00
Spot Low :	143.99	144.00	144.00	144.00	144.00

Spot Dollar closing 143.95/15

Forex Volumes (05-Feb-2016)	USD (Mn)	Average
Cash	3.00	143.8367
TOM	6.00	143.8800
Spot	17.50	143.9046
Forwards	26.85	-
Total	53.35	

Commodities	USD
Gold	1173.50
Crude Oil	30.30
Brent Oil	33.53

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

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