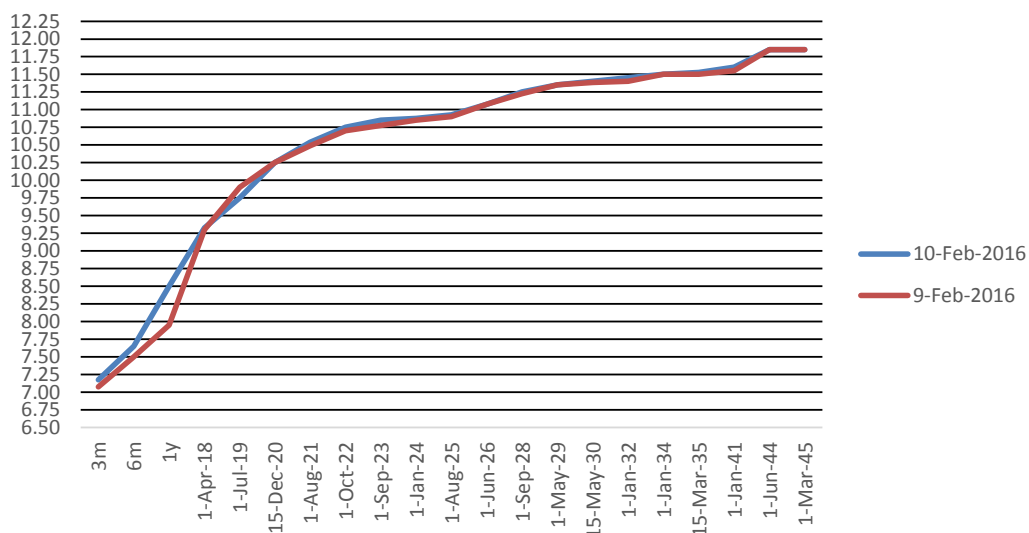


Today's market activities were dominated by foreign selling on the 01st May 2021 and 01st Sep 2023 which was sold up to 10.55% and 10.85% respectively. The local investors showed more interest on the 15th May 2030 with trades moving between 11.37%-11.45% levels.

At today's bill auction the yield on the 6months Tbill moved up by 17bps to 7.57% and by 08 bps to 7.95% on the benchmark 12months Tbill. CBSL offered 20bn worth of bills for this week and accepted 28.048 bn with more than 80% being taken from 6months. At the close of trading the market liquidity recorded a surplus figure of 48bn with the overnight repo rate being averaged at 6.37% and call money rate at 6.81%.

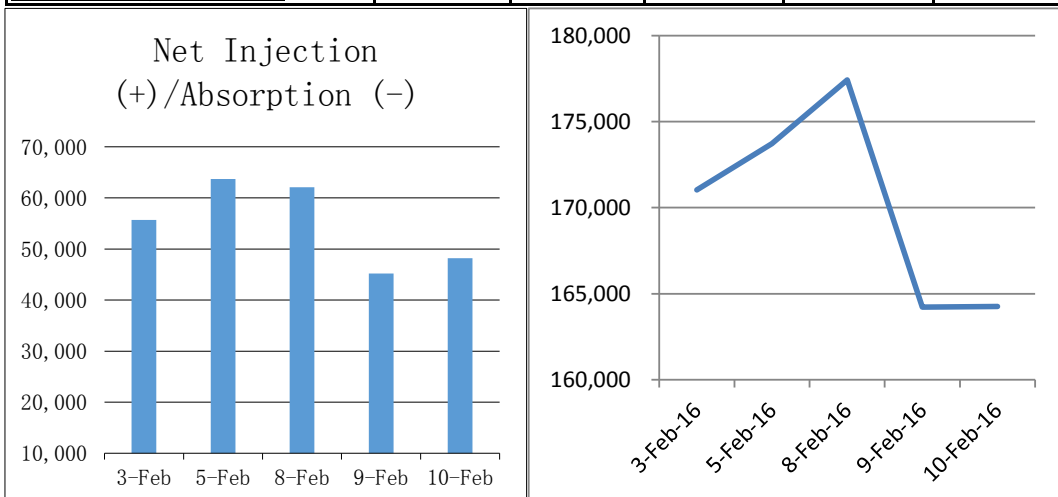
info@perpetualtreasuries.com- 10th February 2016

<u>Maturity</u>	<u>Offer %</u>	<u>Bid %</u>	<u>GAP</u>	<u>10-Feb-2016</u>	<u>9-Feb-2016</u>
3m	7.10	7.25		7.18	7.08
6m	7.60	7.70	0.48	7.65	7.50
1y	7.95	9.05	0.85	8.50	7.95
1-Apr-18	9.25	9.40	0.82	9.33	9.30
1-Jul-19	9.70	9.80	0.43	9.75	9.90
15-Dec-20	10.10	10.40	0.50	10.25	10.25
1-Aug-21	10.48	10.60	0.29	10.54	10.49
1-Oct-22	10.65	10.85	0.21	10.75	10.70
1-Sep-23	10.83	10.87	0.10	10.85	10.78
1-Jan-24	10.80	10.95	0.03	10.88	10.85
1-Aug-25	10.85	11.00	0.05	10.93	10.90
1-Jun-26	11.05	11.10	0.15	11.08	11.08
1-Sep-28	11.15	11.35	0.18	11.25	11.23
1-May-29	11.30	11.40	0.10	11.35	11.35
15-May-30	11.38	11.42	0.05	11.40	11.39
1-Jan-32	11.40	11.50	0.05	11.45	11.40
1-Jan-34	11.45	11.55	0.05	11.50	11.50
15-Mar-35	11.45	11.60	0.02	11.53	11.50
1-Jan-41	11.55	11.65	0.08	11.60	11.55
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	3-Feb-16	5-Feb-16	8-Feb-16	9-Feb-16	10-Feb-16
Standing Deposit Facility(Mn)	55,707	63,686	62,052	45,200	48,161
Standing Lending Facility(Mn)				(1)	
Repo/Reverse Repo Auction					
Net Injection(+)/Absorption(-)	55,707	63,686	62,052	45,199	48,161
CBSL Holdings: (Mn)	171,042	173,723	177,425	164,220	164,251



Repo Market	3-Feb-16	5-Feb-16	8-Feb-16	9-Feb-16	10-Feb-16
Minimum Rate:	6.15%	6.25%	6.20%	6.15%	6.10%
Maximum Rate:	6.60%	6.60%	6.60%	6.75%	6.70%
Weighted Average:	6.47%	6.44%	6.40%	6.40%	6.37%
Gross Amount:(LKR Mio)	16,720	16,790	19,660	18,940	18,990

Call Money Market	3-Feb-16	5-Feb-16	8-Feb-16	9-Feb-16	10-Feb-16
Minimum Rate:	6.80%	6.80%	6.75%	6.00%	6.75%
Maximum Rate:	6.85%	6.85%	6.85%	6.85%	6.85%
Weighted Average:	6.81%	6.81%	6.80%	6.69%	6.81%
Gross Amount:(LKR Mio)	10,040	10,370	9,750	14,810	14,910
Spot Opening :	143.95/15	143.95/15	143.95/15	143.95/15	143.95/15
Spot Closing :	143.95/15	143.95/15	143.95/15	143.95/15	143.95/15
Spot High :	144.00	144.00	144.00	144.00	144.00
Spot Low :	144.00	144.00	144.00	144.00	144.00

Spot Dollar closing 143.95/15

Forex Volumes (09-Feb-2016) USD (Mn) Average

Cash	4.00	143.8500
TOM	3.00	143.8733
Spot	15.00	143.9000
Forwards	28.51	-
Total	50.51	

Commodities	USD
Gold	1184.50
Crude Oil	28.62
Brent Oil	31.07

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



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