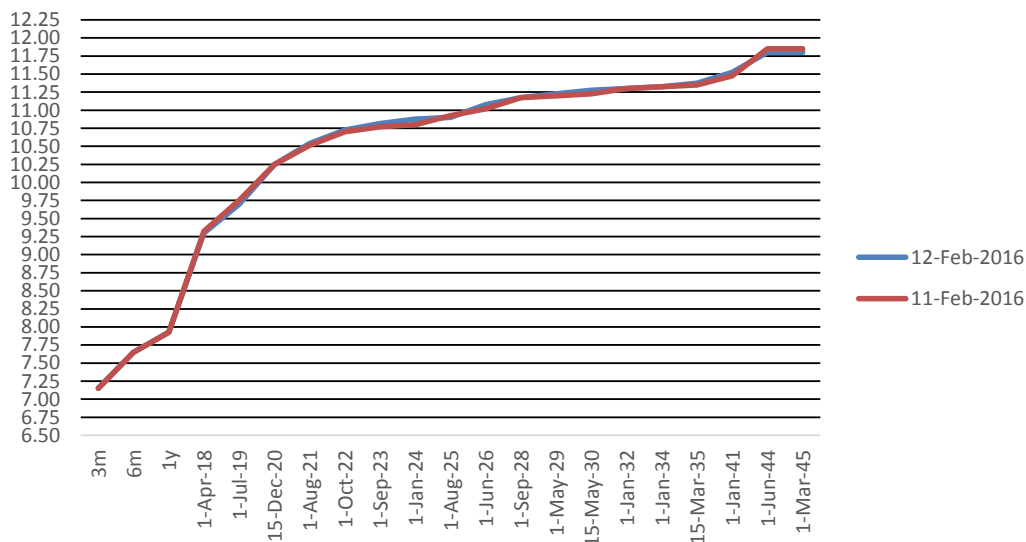


The weekly trading activities ended on a positive note with a majority of investors moving their funds towards the longer tenor 15th May 2030 bond which traded between 11.20% -11.35% levels on large volumes. The 25year maturity (01st January 2041) recorded an intraday low of 11.40% before closing at 11.55%.

At the close of trading the market liquidity recorded a surplus figure of Rs 37bn. The overnight repo rate averaged at 6.50% and the overnight call money rate averaged at 6.85%. The CBSL announced its plans for a SLDB auction next week with \$ 75mn each offered on the 1year, 2years & 4years maturity.

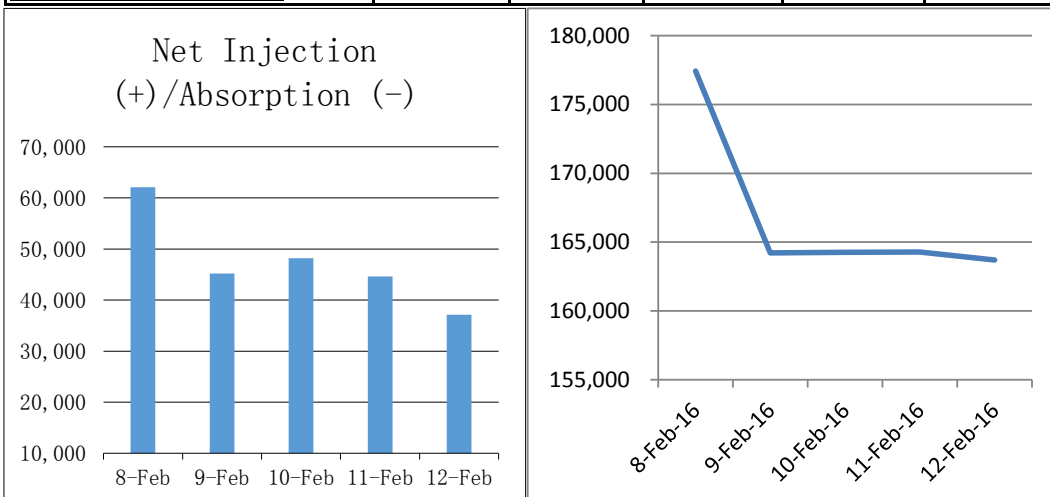
info@perpetualtreasuries.com- 12th February 2016

Maturity	Offer %	Bid %	GAP	12-Feb-2016	11-Feb-2016
3m	7.10	7.20		7.15	7.15
6m	7.60	7.70	0.50	7.65	7.65
1y	7.85	8.00	0.27	7.93	7.93
1-Apr-18	9.20	9.40	1.38	9.30	9.33
1-Jul-19	9.60	9.80	0.40	9.70	9.75
15-Dec-20	10.10	10.40	0.55	10.25	10.25
1-Aug-21	10.50	10.58	0.29	10.54	10.52
1-Oct-22	10.70	10.75	0.19	10.73	10.70
1-Sep-23	10.78	10.85	0.09	10.82	10.77
1-Jan-24	10.80	10.95	0.06	10.88	10.80
1-Aug-25	10.80	11.00	0.03	10.90	10.93
1-Jun-26	11.05	11.10	0.17	11.08	11.02
1-Sep-28	11.10	11.25	0.10	11.18	11.18
1-May-29	11.15	11.30	0.05	11.23	11.20
15-May-30	11.25	11.30	0.05	11.28	11.23
1-Jan-32	11.25	11.35	0.03	11.30	11.30
1-Jan-34	11.25	11.40	0.02	11.33	11.33
15-Mar-35	11.25	11.50	0.05	11.38	11.35
1-Jan-41	11.50	11.55	0.15	11.53	11.48
1-Jun-44	11.70	11.90	0.28	11.80	11.85
1-Mar-45	11.70	11.90	0.00	11.80	11.85



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Market Liquidity	8-Feb-16	9-Feb-16	10-Feb-16	11-Feb-16	12-Feb-16
Standing Deposit Facility(Mn)	62,052	45,200	48,161	44,585	37,096
Standing Lending Facility(Mn)		(1)			
Repo/Reverse Repo Auction					
Net Injection(+)/Absorption(-)	62,052	45,199	48,161	44,585	37,096
CBSL Holdings: (Mn)	177,425	164,220	164,251	164,287	163,698



Repo Market	8-Feb-16	9-Feb-16	10-Feb-16	11-Feb-16	12-Feb-16
Minimum Rate:	6.20%	6.15%	6.10%	6.15%	6.25%
Maximum Rate:	6.60%	6.75%	6.70%	6.70%	6.70%
Weighted Average:	6.40%	6.40%	6.37%	6.36%	6.50%
Gross Amount:(LKR Mio)	19,660	18,940	18,990	20,500	18,150

Call Money Market	8-Feb-16	9-Feb-16	10-Feb-16	11-Feb-16	12-Feb-16
Minimum Rate:	6.75%	6.00%	6.75%	6.80%	6.80%
Maximum Rate:	6.85%	6.85%	6.85%	6.85%	6.90%
Weighted Average:	6.80%	6.69%	6.81%	6.81%	6.85%
Gross Amount:(LKR Mio)	9,750	14,810	14,910	15,620	15,980
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 (11-Feb-2016) USD (Mn) Average

	USD (Mn)	Average
Cash	2.00	143.8000
TOM	11.00	143.8045
Spot	13.25	143.8970
Forwards	36.62	-
Total	62.87	

Commodities	USD
Gold	1243.00
Crude Oil	27.21
Brent Oil	31.26

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