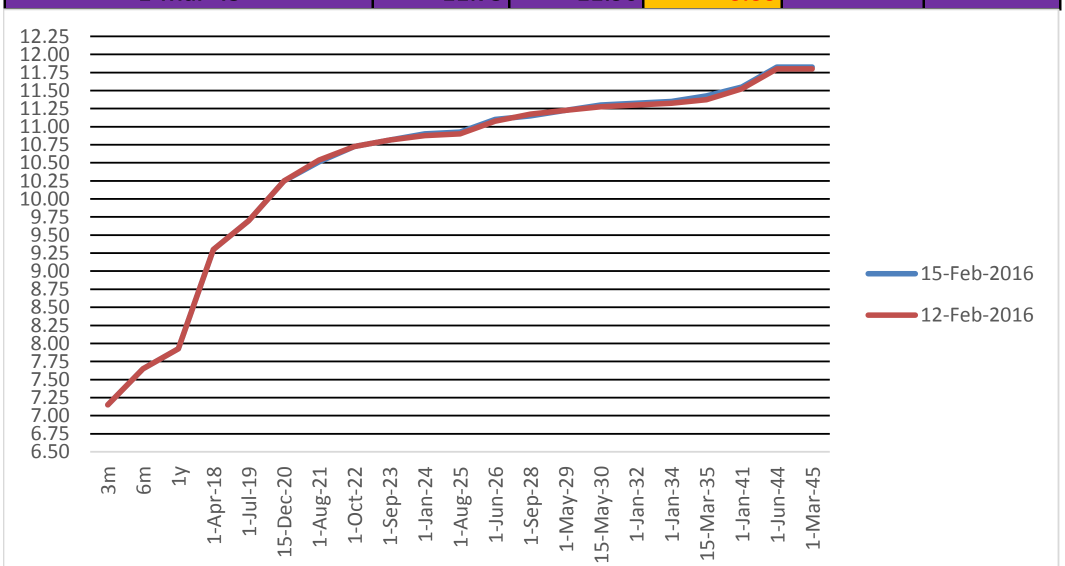
The secondary bond market trading activities remained at a subdued level with the 15th May 2030 bond being transacted between 11.24% -11.35% levels on thin volumes. Most of the investors remained on the side line as they await for a clear direction on the monetary policy stance of the CBSL which will be released on the 19th of February 2016.At the close of trading the market liquidity recorded a surplus figure of Rs 34bn with overnight repo rate being exchanged between 6.40%-6.80% levels and Call money rate being averaged 6.90%.

info@perpetualtreasuries.com- 15th February 2016

Maturity	Offer %	Bid %	GAP	15-Feb-2016	12-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	9.30
1-Jul-19	9.60	9.80	0.40	9.70	9.70
15-Dec-20	10.10	10.40	0.55	10.25	10.25
1-Aug-21	10.48	10.55	0.27	10.52	10.54
1-Oct-22	10.70	10.75	0.21	10.73	10.73
1-Sep-23	10.78	10.85	0.09	10.82	10.82
1-Jan-24	10.80	11.00	0.09	10.90	10.88
1-Aug-25	10.80	11.05	0.03	10.93	10.90
1-Jun-26	11.05	11.15	0.18	11.10	11.08
1-Sep-28	11.10	11.20	0.05	11.15	11.18
1-May-29	11.15	11.30	0.08	11.23	11.23
15-May-30	11.25	11.35	0.07	11.30	11.28
1-Jan-32	11.25	11.40	0.02	11.33	11.30
1-Jan-34	11.25	11.45	0.03	11.35	11.33
15-Mar-35	11.30	11.55	0.08	11.43	11.38
1-Jan-41	11.50	11.60	0.13	11.55	11.53
1-Jun-44	11.75	11.90	0.27	11.83	11.80
1-Mar-45	11.75	11.90	0.00	11.83	11.80



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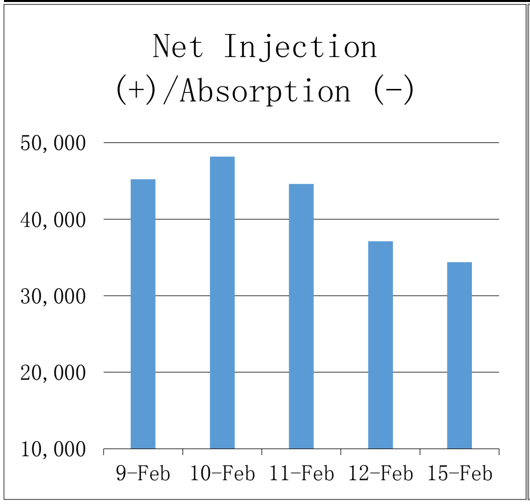
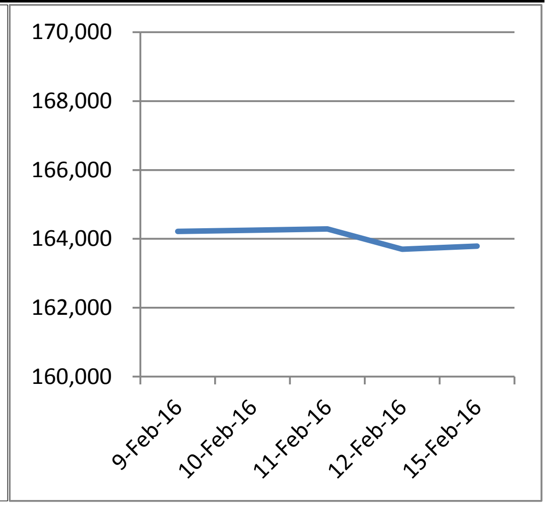
Market Liquidity	9-Feb-16	10-Feb-16	11-Feb-16	12-Feb-16	15-Feb-16
Standing Deposit Facility(Mn)	45,200	48,161	44,585	37,096	34,362
Standing Lending Facility(Mn)	(1)				
Repo/Reverse Repo Auction					
Net Injection(+)Absorption(-)	45,199	48,161	44,585	37,096	34,362
CBSL Holdings: (Mn)	164,220	164,251	164,287	163,698	163,791





Repo Market	9-Feb-16	10-Feb-16	11-Feb-16	12-Feb-16	15-Feb-16
Minimum Rate:	6.15%	6.10%	6.15%	6.25%	6.40%
Maximum Rate:	6.75%	6.70%	6.70%	6.70%	6.80%
Weighted Average:	6.40%	6.37%	6.36%	6.50%	6.58%
Gross Amount:(LKR Mio)	18,940	18,990	20,500	18,150	18,470

Call Money Market	9-Feb-16	10-Feb-16	11-Feb-16	12-Feb-16	15-Feb-16
Minimum Rate:	6.00%	6.75%	6.80%	6.80%	6.85%
Maximum Rate:	6.85%	6.85%	6.85%	6.90%	6.95%
Weighted Average:	6.69%	6.81%	6.81%	6.85%	6.90%
Gross Amount:(LKR Mio)	14,810	14,910	15,620	15,980	18,170
Spot Opening :	143.95/15	143.95/15	143.95/15	143.95/15	143.95/20
Spot Closing :	143.95/15	143.95/15	143.95/15	143.95/15	143.95/30
Spot High :	144.00	144.00	144.00	144.00	
Spot Low :	144.00	144.00	144.00	144.00	

Spot Dollar closing 143.95/30

Forex Volumes (12-Feb-2016)	USD (Mn)	Average
Cash	28.00	143.7650
TOM	-	-
Spot	36.50	143.8989
Forwards	23.25	-
Total	87.75	

Commodities	USD
Gold	1211.30
Crude Oil	30.04
Brent Oil	33.92

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

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