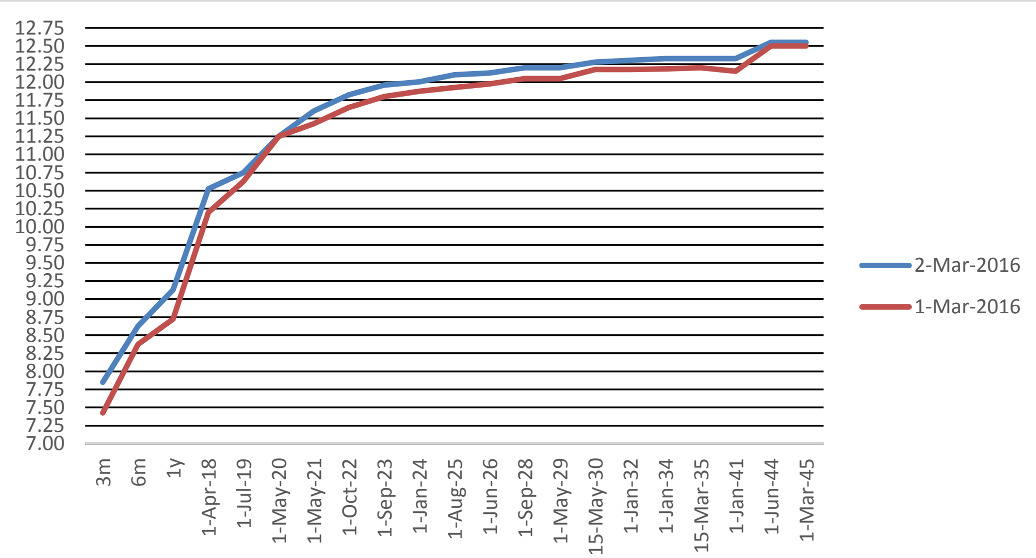
The upward trend in secondary bond market yields continued on thin volume with the 2year maturity (01st April 2018) being transacted between 10.25-35% levels and the 7year bond (01st September 2023) quoted as high as 11.95/12.00.
In today's bill auction the yields on all three maturities rose sharply with 3months moving up by 54bps to 7.68% and 6months by 42bps to 8.49% while the benchmark 12months recorded a 26month high of 9.00%.
The market liquidity recorded a surplus figure of Rs 38.46bn with overnight repo rate and call money rate being averaged at 7.02% & 7.51% respectively.

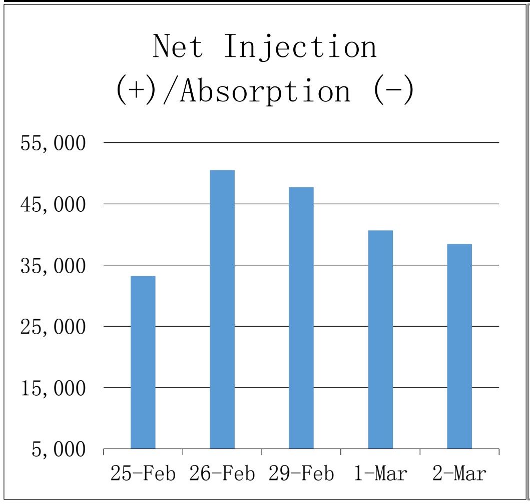
info@perpetualtreasuries.com- 02nd March 2016

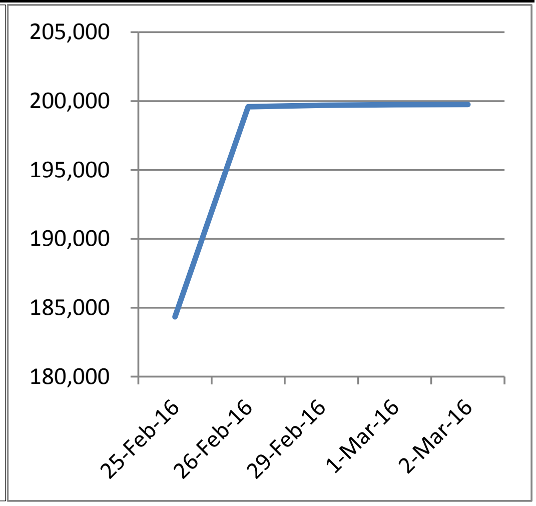
Maturity	Offer %	Bid %	GAP	2-Mar-2016	1-Mar-2016
3m	7.70	8.00		7.85	7.43
6m	8.50	8.75	0.78	8.63	8.38
1y	9.00	9.25	0.50	9.13	8.73
1-Apr-18	10.45	10.60	1.40	10.53	10.20
1-Jul-19	10.50	11.00	0.23	10.75	10.63
1-May-20	11.00	11.50	0.50	11.25	11.25
1-May-21	11.50	11.70	0.35	11.60	11.43
1-Oct-22	11.75	11.90	0.23	11.83	11.65
1-Sep-23	11.92	12.00	0.14	11.96	11.80
1-Jan-24	11.98	12.03	0.04	12.01	11.88
1-Aug-25	12.00	12.20	0.10	12.10	11.93
1-Jun-26	12.00	12.25	0.03	12.13	11.98
1-Sep-28	12.10	12.30	0.07	12.20	12.05
1-May-29	12.10	12.30	0.00	12.20	12.05
15-May-30	12.15	12.40	0.08	12.28	12.18
1-Jan-32	12.15	12.45	0.03	12.30	12.18
1-Jan-34	12.15	12.50	0.02	12.33	12.19
15-Mar-35	12.15	12.50	0.00	12.33	12.20
1-Jan-41	12.15	12.50	0.00	12.33	12.15
1-Jun-44	12.30	12.80	0.23	12.55	12.50
1-Mar-45	12.30	12.80	0.00	12.55	12.50



Next Page =>

Market Liquidity	25-Feb-16	26-Feb-16	29-Feb-16	1-Mar-16	2-Mar-16
Standing Deposit Facility(Mn)	33,220	50,499	47,739	40,649	38,465
Standing Lending Facility(Mn)					
Repo/Reverse Repo Auction	-	-	-	-	-
Net Injection(+)Absorption(-)	33,220	50,499	47,739	40,649	38,465
CBSL Holdings: (Mn)	184,340	199,592	199,699	199,742	199,753





Repo Market	25-Feb-16	26-Feb-16	29-Feb-16	1-Mar-16	2-Mar-16
Minimum Rate:	6.90%	6.80%	6.75%	6.75%	6.90%
Maximum Rate:	7.30%	7.30%	7.30%	7.30%	7.30%
Weighted Average:	7.06%	7.00%	6.97%	7.02%	7.02%
Gross Amount:(LKR Mio)	23,430	31,180	21,740	18,810	16,520

Call Money Market	25-Feb-16	26-Feb-16	29-Feb-16	1-Mar-16	2-Mar-16
Minimum Rate:	7.45%	7.45%	7.50%	7.50%	7.50%
Maximum Rate:	7.55%	7.55%	7.55%	7.55%	7.55%
Weighted Average:	7.51%	7.51%	7.50%	7.51%	7.51%
Gross Amount:(LKR Mio)	14,020	15,330	12,240	22,090	15,380
Spot Opening :	143.95/30	143.90/50	144.35/65	144.35/65	144.45/75
Spot Closing :	143.95/30	144.40/65	144.35/60	144.35/65	144.45/75
Spot High :		144.50	144.50		
Spot Low :		144.30	144.50		

Spot Dollar closing 144.45/75

Forex Volumes (01-Mar-2016)	**USD (Mn)**	**Average**
Cash	-	-
TOM	13.00	143.9785
Spot	9.25	143.9108
Forwards	43.25	-
Total	65.50	

Commodities	USD
Gold	1230.80
Crude Oil	33.73
Brent Oil	36.40

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

Perpetual Treasuries Limited
For all your astute investments
Central Bank Appointed Primary Dealer

Contact ***112206123***
Email : info@perpetualtreasuries.com