

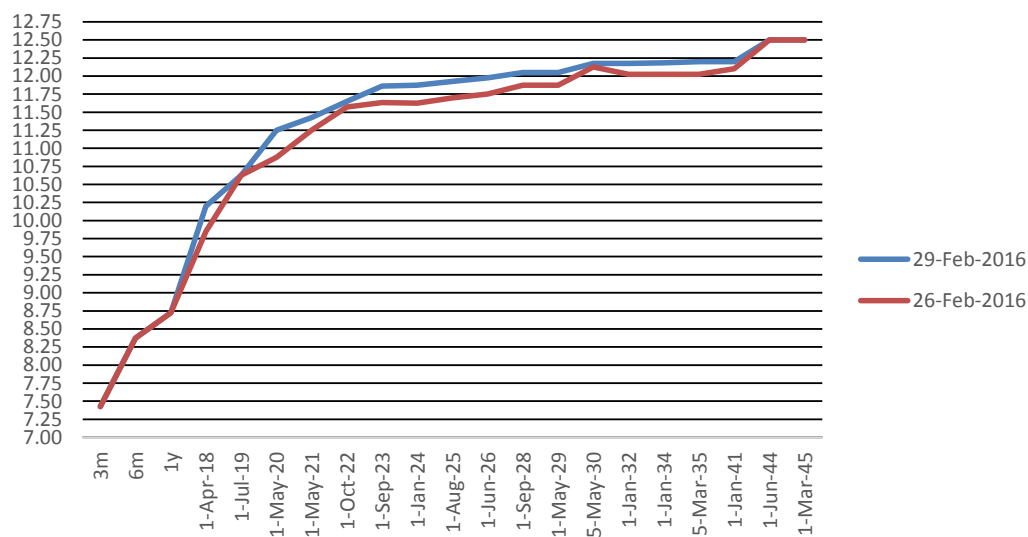
The secondary bond market yields continued with their upward swing mainly driven by the bond auction with 01st February 2018 bond being averaged at 10.00%, 01st August 2021 at 11.42% and 01st Sep 2023 at 11.78%. The CBSL offered 9bn worth of bonds and accepted more than Rs 18bn with Rs 7.6bn being taken from the 7year maturity.

The market liquidity recorded a surplus figure of Rs 47bn with overnight repo rate being averaged at 6.97% and the call money rate being exchanged between 7.50-7.55% levels.

After trading hours Fitch ratings downgraded Sri Lanka's Long-Term Foreign- and Local-Currency Issuer Default Ratings to 'B+' from 'BB-'.

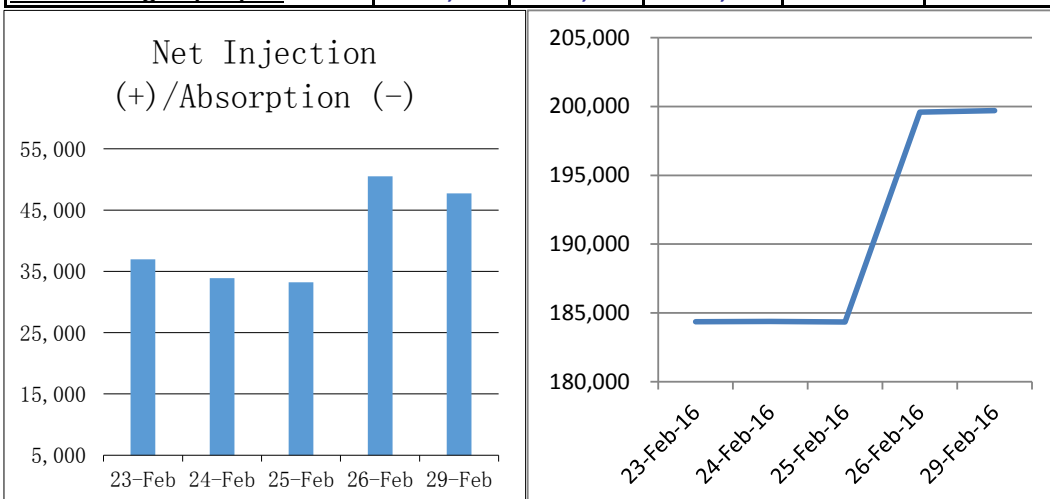
info@perpetualtreasuries.com - 29th February 2016

Maturity	Offer %	Bid %	GAP	29-Feb-2016	26-Feb-2016
3m	7.30	7.55		7.43	7.43
6m	8.25	8.50	0.95	8.38	8.38
1y	8.55	8.90	0.35	8.73	8.73
1-Apr-18	10.00	10.40	1.48	10.20	9.85
1-Jul-19	10.25	11.00	0.43	10.63	10.63
1-May-20	11.00	11.50	0.63	11.25	10.88
1-May-21	11.25	11.60	0.18	11.43	11.25
1-Oct-22	11.55	11.75	0.23	11.65	11.57
1-Sep-23	11.82	11.90	0.21	11.86	11.64
1-Jan-24	11.80	11.95	0.02	11.88	11.63
1-Aug-25	11.80	12.05	0.05	11.93	11.70
1-Jun-26	11.85	12.10	0.05	11.98	11.75
1-Sep-28	11.95	12.15	0.08	12.05	11.88
1-May-29	11.95	12.15	0.00	12.05	11.88
15-May-30	12.10	12.25	0.13	12.18	12.13
1-Jan-32	12.10	12.25	0.00	12.18	12.03
1-Jan-34	12.10	12.27	0.01	12.19	12.03
15-Mar-35	12.10	12.30	0.02	12.20	12.03
1-Jan-41	12.10	12.30	0.00	12.20	12.10
1-Jun-44	12.25	12.75	0.30	12.50	12.50
1-Mar-45	12.25	12.75	0.00	12.50	12.50



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Market Liquidity	23-Feb-16	24-Feb-16	25-Feb-16	26-Feb-16	29-Feb-16
Standing Deposit Facility(Mn)	36,977	33,904	33,220	50,499	47,739
Standing Lending Facility(Mn)					
Repo/Reverse Repo Auction	-	-	-	-	-
Net Injection(+)/Absorption(-)	36,977	33,904	33,220	50,499	47,739
CBSL Holdings: (Mn)	184,358	184,373	184,340	199,592	199,699



Repo Market	23-Feb-16	24-Feb-16	25-Feb-16	26-Feb-16	29-Feb-16
Minimum Rate:	6.90%	6.90%	6.90%	6.80%	6.75%
Maximum Rate:	7.35%	7.35%	7.30%	7.30%	7.30%
Weighted Average:	7.18%	7.09%	7.06%	7.00%	6.97%
Gross Amount:(LKR Mio)	23,900	25,770	23,430	31,180	21,740

Call Money Market	23-Feb-16	24-Feb-16	25-Feb-16	26-Feb-16	29-Feb-16
Minimum Rate:	7.45%	7.45%	7.45%	7.45%	7.50%
Maximum Rate:	7.50%	7.55%	7.55%	7.55%	7.55%
Weighted Average:	7.49%	7.51%	7.51%	7.51%	7.50%
Gross Amount:(LKR Mio)	15,000	13,610	14,020	15,330	12,240
Spot Opening :	143.95/30	143.95/30	143.95/30	143.90/50	144.35/65
Spot Closing :	144.45/65	143.95/30	143.95/30	144.40/65	144.35/60
Spot High :				144.50	144.50
Spot Low :				144.30	144.50

Spot Dollar closing 144.35/60

Forex Volumes (26-Feb-2016) USD (Mn) Average

	USD (Mn)	Average
Cash	9.00	143.8200
TOM	-	-
Spot	15.75	144.3540
Forwards	44.55	-
Total	69.30	

Commodities	USD
Gold	1235.10
Crude Oil	32.61
Brent Oil	35.49

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



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