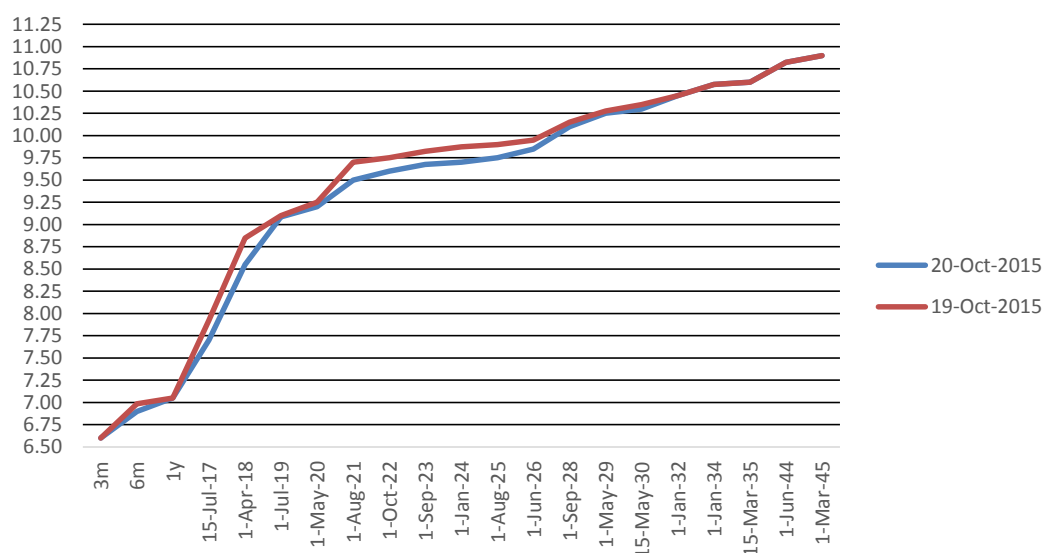


The monetary board's decision to hold interest rates unchanged was announced at 7.30 a.m. today. Following this news, buying interest was shown in few liquid maturities by traders, who were uncertain of the direction in yields. Bonds due to mature in 05 years and below showed the biggest drop. The market experienced local as well as foreign buying in the 2017 and 2018 T-bonds. Traders went long with large volumes on maturities due to mature in 2019, 2020 and 2021 while smaller volumes were taken on the 2022 and 2023 maturities. According to our trend analysis market might take a correction to adjust the steep drop in yields (almost 100 basis points drop) from beginning of this month.

According to data published by the Central Bank of Sri Lanka liquidity in the system was at LKR 69.728 Billion while the overnight call money and repo rates stood at 6.36% and 6.29% respectively.

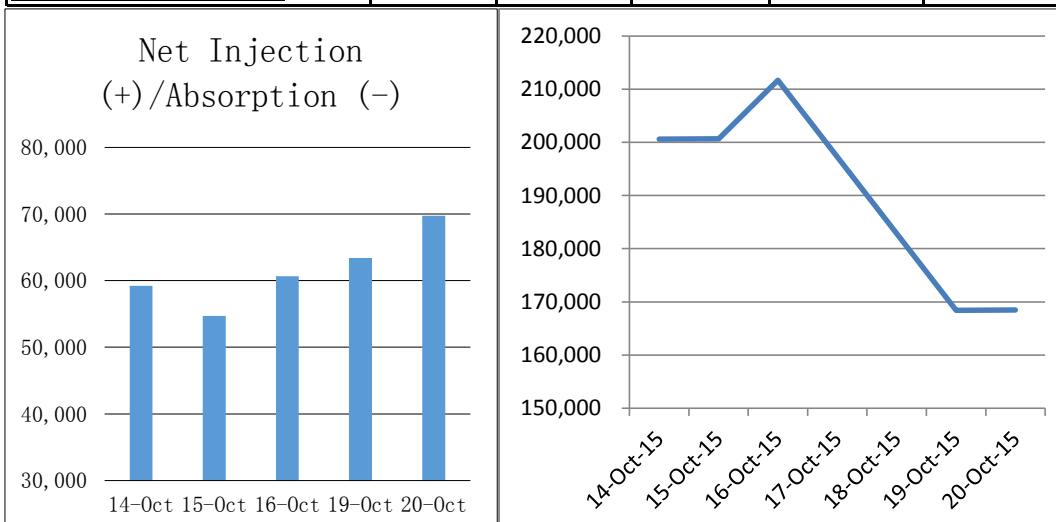
**info@perpetualtreasuries.com 0112206123**

<u>Maturity</u>	<u>Offer %</u>	<u>Bid %</u>	<u>GAP</u>	<u>20-Oct-2015</u>	<u>19-Oct-2015</u>
3m	6.55	6.65		6.60	6.60
6m	6.80	7.00	0.30	6.90	6.99
1y	7.00	7.10	0.15	7.05	7.05
15-Jul-17	7.65	7.75	0.65	7.70	7.93
1-Apr-18	8.50	8.60	0.85	8.55	8.85
1-Jul-19	9.05	9.12	0.54	9.09	9.10
1-May-20	9.15	9.25	0.11	9.20	9.25
1-Aug-21	9.45	9.55	0.30	9.50	9.70
1-Oct-22	9.55	9.65	0.10	9.60	9.75
1-Sep-23	9.60	9.75	0.07	9.68	9.83
1-Jan-24	9.60	9.80	0.02	9.70	9.88
1-Aug-25	9.70	9.80	0.05	9.75	9.90
1-Jun-26	9.70	10.00	0.10	9.85	9.95
1-Sep-28	10.00	10.20	0.25	10.10	10.15
1-May-29	10.15	10.35	0.15	10.25	10.28
15-May-30	10.20	10.40	0.05	10.30	10.35
1-Jan-32	10.35	10.55	0.15	10.45	10.45
1-Jan-34	10.50	10.65	0.13	10.58	10.58
15-Mar-35	10.50	10.70	0.03	10.60	10.60
1-Jun-44	10.65	11.00	0.23	10.83	10.83
1-Mar-45	10.70	11.10	0.07	10.90	10.90



Next Page =>

<b>Market Liquidity</b>	<b>14-Oct-15</b>	<b>15-Oct-15</b>	<b>16-Oct-15</b>	<b>19-Oct-15</b>	<b>20-Oct-15</b>
Standing Deposit Facility(Mn)	59,196	54,707	60,656	63,372	69,728
Standing Lending Facility(Mn)	-	-	-	-	-
<b>CBSL Holdings: (Mn)</b>	<b>200,615</b>	<b>200,658</b>	<b>211,737</b>	<b>168,421</b>	<b>168,459</b>



<b>Repo Market</b>	<b>14-Oct-15</b>	<b>15-Oct-15</b>	<b>16-Oct-15</b>	<b>19-Oct-15</b>	<b>20-Oct-15</b>
Minimum Rate:	6.25%	6.25%	6.20%	6.20%	6.20%
Maximum Rate:	6.60%	6.45%	6.45%	6.45%	6.45%
Weighted Average:	6.35%	6.33%	6.32%	6.29%	6.29%
Gross Amount:( LKR Mio)	9,980	8,780	9,960	11,600	11,560

<b>Call Money Market</b>	<b>14-Oct-15</b>	<b>15-Oct-15</b>	<b>16-Oct-15</b>	<b>19-Oct-15</b>	<b>20-Oct-15</b>
Minimum Rate:	6.35%	6.35%	6.35%	6.35%	6.35%
Maximum Rate:	6.40%	6.40%	6.40%	6.40%	6.40%
Weighted Average:	6.35%	6.35%	6.35%	6.35%	6.36%
Gross Amount:(LKR Mio)	9,930	19,440	21,820	22,480	22,330
Spot Opening :	140.55/70	140.85/05	140.95/05	140.95/05	140.95/05
Spot Closing :	140.90/00	141.00/05	140.95/00	141.00/10	141.00/10
Spot High :	141.00	141.00	141.00	141.00	141.00
Spot Low :	140.75	140.98	141.00	141.00	141.00

Spot Dollar closing 141.00/10

Forex Volumes (19-Oct-2015) USD (Mn) Average

Cash	6.75	140.9144
TOM	16.53	140.9318
Spot	27.00	140.9672
Forwards	24.50	
<b>Total</b>	<b>74.78</b>	

Commodities	USD
Gold	1175.3
Crude Oil	46.35
Brent Oil	48.58

(Sources: Bloomberg , cbsl.gov.lk)



Contact **112206123**  
Email : [info@perpetualtreasuries.com](mailto:info@perpetualtreasuries.com)