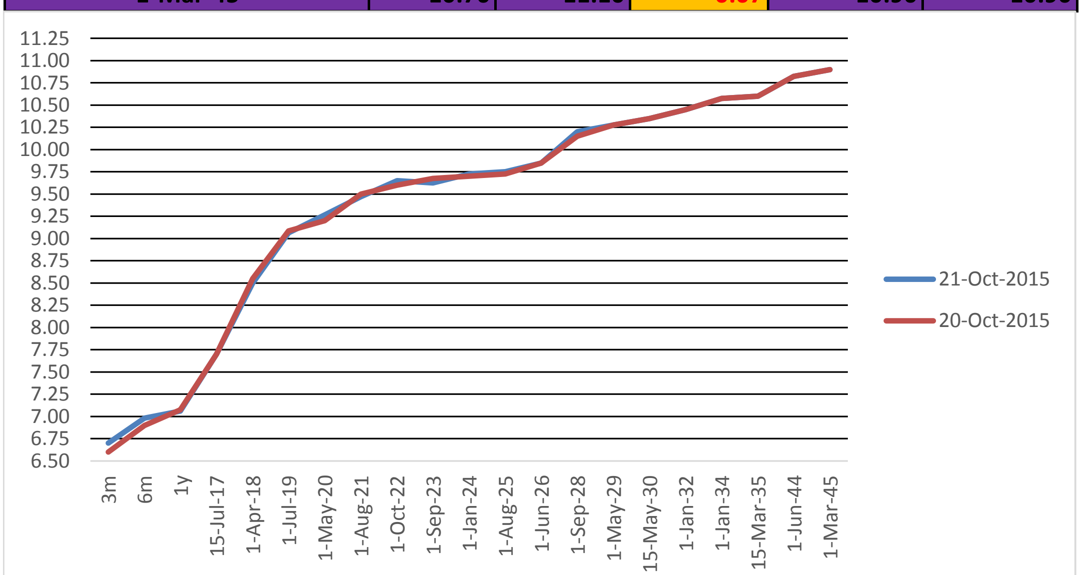
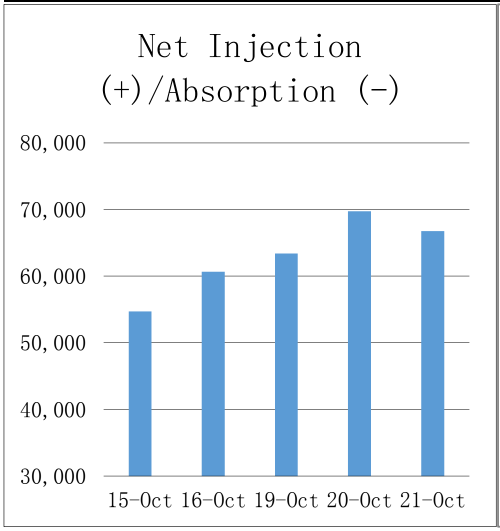
The secondary market for TBonds witnessed volatility of about 8 basis points on maturities due in 2017 up to 2023. Continued buying interest shown in TBonds due to mature in 2years up to 6 years, while a comparatively low interest was shown for 7 up to 10 year maturity bonds. Whilst volatility was seen on the short to mid term Tbond maturities the longer tenor Tbond Yields experienced none. According to CBSL records 1-November 2015 maturity ,which is more than 70 billion rupees is due to mature on 2nd November 2015.
According to data published by the Central Bank of Sri Lanka liquidity in the system stood at LKR 66.740Bn while the overnight call money and repo rate averaged at 6.35% and 6.28% one basis point below their average of the previous day. ***info@perpetualtreasuries.com***

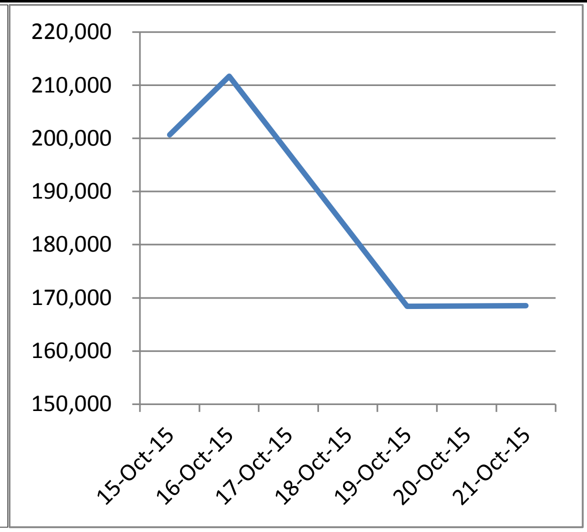
Maturity	**Offer %**	**Bid %**	**GAP**	**21-Oct-2015**	**20-Oct-2015**
3m	**6.65**	**6.75**		**6.70**	**6.60**
6m	**6.93**	**7.03**	**0.28**	**6.98**	**6.90**
1y	**7.00**	**7.12**	**0.08**	**7.06**	**7.08**
15-Jul-17	**7.65**	**7.75**	**0.64**	**7.70**	**7.70**
1-Apr-18	**8.45**	**8.55**	**0.80**	**8.50**	**8.55**
1-Jul-19	**9.03**	**9.10**	**0.57**	**9.07**	**9.09**
1-May-20	**9.25**	**9.28**	**0.20**	**9.27**	**9.20**
1-Aug-21	**9.46**	**9.48**	**0.21**	**9.47**	**9.50**
1-Oct-22	**9.60**	**9.70**	**0.18**	**9.65**	**9.60**
1-Sep-23	**9.60**	**9.65**	**-0.02**	**9.63**	**9.68**
1-Jan-24	**9.65**	**9.80**	**0.10**	**9.73**	**9.70**
1-Aug-25	**9.70**	**9.80**	**0.02**	**9.75**	**9.73**
1-Jun-26	**9.70**	**10.00**	**0.10**	**9.85**	**9.85**
1-Sep-28	**10.10**	**10.30**	**0.35**	**10.20**	**10.15**
1-May-29	**10.15**	**10.40**	**0.08**	**10.28**	**10.28**
15-May-30	**10.20**	**10.50**	**0.07**	**10.35**	**10.35**
1-Jan-32	**10.35**	**10.55**	**0.10**	**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 =>

Market Liquidity	15-Oct-15	16-Oct-15	19-Oct-15	20-Oct-15	21-Oct-15
Standing Deposit Facility(Mn)	54,707	60,656	63,372	69,728	66,740
Standing Lending Facility(Mn)	-	-	-	-	-
CBSL Holdings: (Mn)	**200,658**	**211,737**	**168,421**	**168,459**	**168,502**





Repo Market	15-Oct-15	16-Oct-15	19-Oct-15	20-Oct-15	21-Oct-15
Minimum Rate:	**6.25%**	**6.20%**	**6.20%**	**6.20%**	**6.25%**
Maximum Rate:	**6.45%**	**6.45%**	**6.45%**	**6.45%**	**6.45%**
Weighted Average:	**6.33%**	**6.32%**	**6.29%**	**6.29%**	**6.28%**
Gross Amount:(LKR Mio)	**8,780**	**9,960**	**11,600**	**11,560**	**10,260**

Call Money Market	15-Oct-15	16-Oct-15	19-Oct-15	20-Oct-15	21-Oct-15
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%**	**6.36%**	**6.35%**
Gross Amount:(LKR Mio)	**19,440**	**21,820**	**22,480**	**22,330**	**21,610**
Spot Opening :	**140.85/05**	**140.95/05**	**140.95/05**	**140.95/05**	**140.95/05**
Spot Closing :	**141.00/05**	**140.95/00**	**141.00/10**	**141.00/10**	**141.00/10**
Spot High :	**141.00**	**141.00**	**141.00**	**141.00**	**141.05**
Spot Low :	**140.98**	**141.00**	**141.00**	**141.00**	**141.00**

Spot Dollar closing 141.00/10

Forex Volumes (20-Oct-2015)	**USD (Mn)**	**Average**
Cash	-	-
TOM	16.00	140.9656
Spot	25.25	140.9901
Forwards	27.35	
Total	68.60	

Commodities	USD
Gold	**1174.9**
Crude Oil	**45.7**
Brent Oil	**48.5**

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

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

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