Perpetual Treasuries Limited

For all your astute investments

Central Bank Appointed Primary Dealer

Market Commentary - 01.02.2015

Activities in the secondary market for Treasury Bonds and Treasury Bills was almost nonexistent towards the latter part of the day.

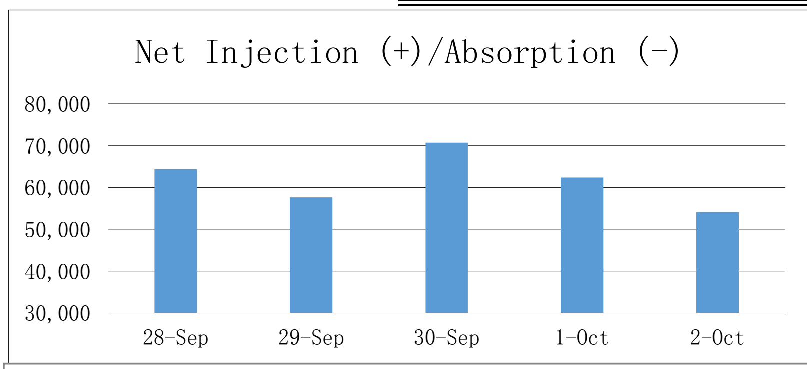
Greater buying interest was shown on the 01st April 2018 Tbond by the locals given the comparatively high yield to maturity, the bond opened at 9.45%-9.50% levels, but closed at 9.40%-9.45%. The 15th January 2017 saw activity at 8.20% and the 15th July 2017 at 8.60%.

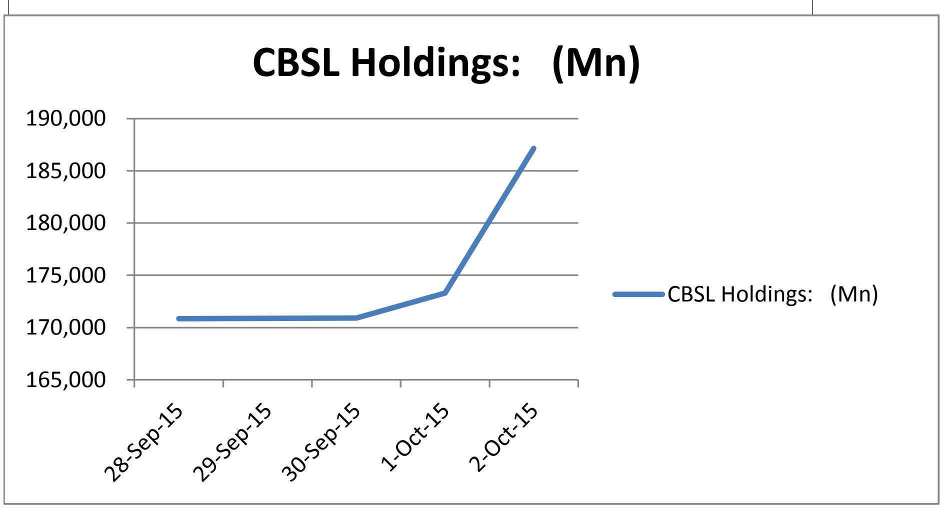
There was still buying interest shown by the foreigners on the 01st September 2023 which closed at 10.05%- 10.15%.

The day closed with a majority of the activity being witnessed on the 03 years to maturity and below TBonds and Tbills.

Foreign outflow from government securities continue as the total outstanding held by foreigners drop to 7.4% (LKR 328.7 billion). This is more than US$ 1.15 billion outflow year on year.

Market Liquidity	**28-Sep-15 (Mn)**	**29-Sep-15 (Mn)**	**30-Sep-15 (Mn)**	**1-Oct-15 (Mn)**	**2-Oct-15 (Mn)**
Standing Deposit Facility:	57,656	70,750	62,385	56,580	60,021
Standing Lending Facility:	-	-	-	(2,426)	(1,000)
Net Injection (+) / Absorption (-):	**57,656**	**70,750**	**62,385**	**54,154**	**59,021**





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Date	28-Sep-15	29-Sep-15	30-Sep-15	1-Oct-15	2-Oct-15
CBSL Holdings: (Mn)	170,843	170,880	170,916	173,300	187,156

Repo Market	28-Sep-15	29-Sep-15	30-Sep-15	1-Oct-15	2-Oct-15
Minimum Rate:	6.40%	6.35%	6.40%	6.40%	6.35%
Maximum Rate:	6.80%	6.60%	6.55%	6.55%	6.70%
Weighted Average:	6.46%	6.45%	6.47%	6.47%	6.54%
Gross Amount:(LKR Mio)	20,260	17,330	20,570	18,020	14,000

Call Money Market	28-Sep-15	29-Sep-15	30-Sep-15	1-Oct-15	2-Oct-15
Minimum Rate:	6.35%	6.35%	6.35%	6.35%	6.35%
Maximum Rate:	6.40%	6.45%	6.35%	6.40%	6.40%
Weighted Average:	6.35%	6.35%	6.35%	6.35%	6.35%
Gross Amount:(LKR Mio)	12,210	12,270	11,770	22,490	22,410

Spot Rate	28-Sep-15	29-Sep-15	30-Sep-15	1-Oct-15	2-Oct-15
Spot Opening :	140.90/05	141.15/40	141.15/40	141.15/35	141.15/35
Spot Closing :	141.20/25	141.25/30	141.20/30	141.20/30	141.20/30
Spot High :	141.25	141.3	141.3	141.3	141.28
Spot Low :	141.1	141.25	141.25	141.2	141.22

Treasury Bond Closing Rates

Maturity	Offer %	Bid %	2-Oct-2015	1-Oct-2015
3m	6.85	7.00	6.93	6.65
6m	7.00	7.15	7.08	7.10
1y	7.15	7.35	7.25	7.25
15-May-17	8.40	8.70	8.55	8.60
1-Jun-18	9.45	9.55	9.50	9.50
1-Jul-19	9.60	9.75	9.68	9.70
1-May-20	9.70	9.90	9.80	9.83
1-Aug-21	9.97	10.15	10.06	9.99
1-Oct-22	10.05	10.15	10.10	10.10
1-Sep-23	10.05	10.20	10.13	10.10
1-Jan-24	10.15	10.25	10.20	10.20
1-Aug-25	10.40	10.50	10.45	10.45
1-Jun-26	10.60	10.80	10.70	10.70
1-Sep-28	10.90	11.05	10.98	10.98
1-May-29	11.00	11.15	11.08	11.08
15-May-30	11.00	11.30	11.15	11.15
1-Jan-32	11.00	11.35	11.18	11.18
1-Jan-34	11.00	11.40	11.20	11.20
15-Mar-35	11.00	11.40	11.20	11.20
1-Jun-44	11.00	11.45	11.23	11.23
1-Mar-45	11.00	11.50	11.25	11.25

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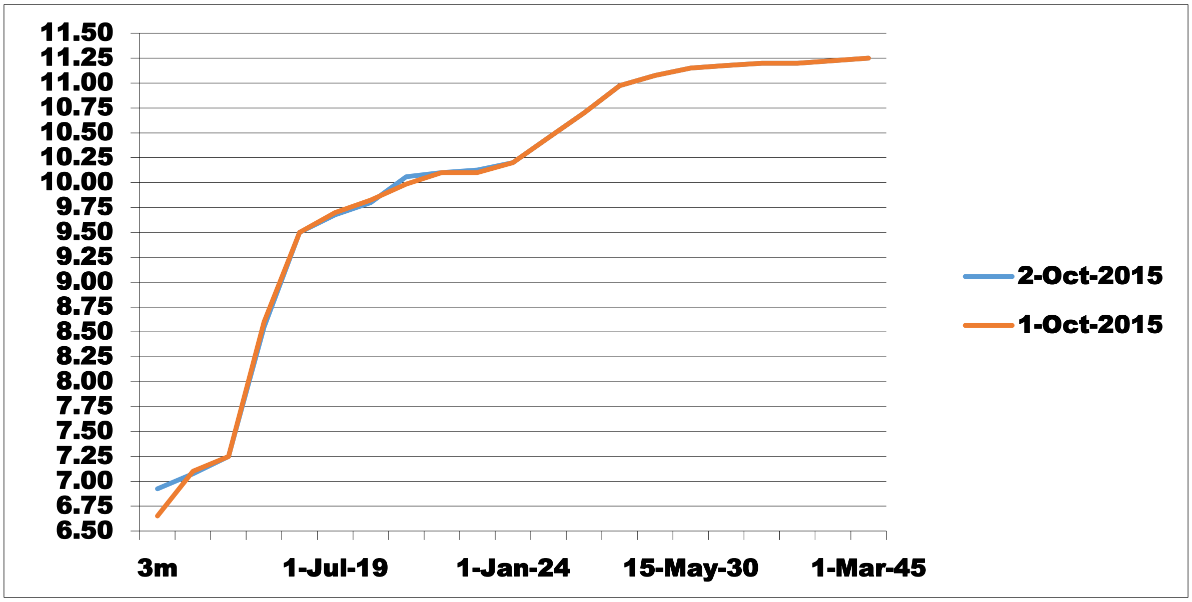

Thank you for choosing Perpetual for your astute investments.

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Level 3, Prince Alfred Tower
No.10, Alfred House Gardens
Colombo 3.
Gen **: +94112206123**
Fax **: +94112206110**
Web : www.perpetualtreasuries.com

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