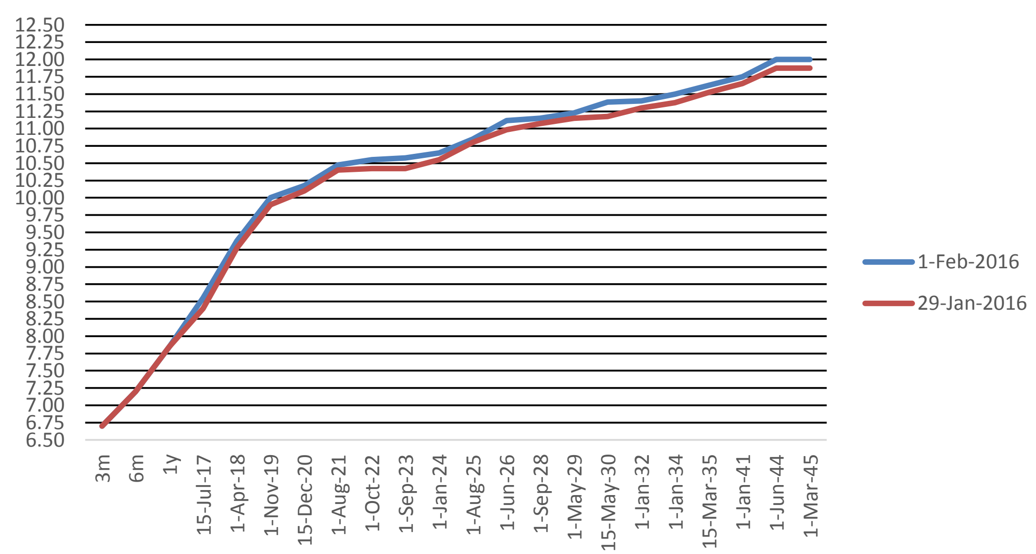
Mostly traded bonds today were the 09 Year, 10 Year and 14 Year Tbond maturities. Yields increased on average approximately 10 basis points on the three liquid Tbond maturities compared to their opening levels. There was buying interest seen on the 01st June 2026 at 11.04%- 11.05% levels, but as soon as this ceased the rates increased to close at 11.08% - 11.15%. Trading commenced on the 15th May 2030 from 11.10%, resistance was seen at 11.35% levels as buying demand set in, but as the buyers moved out prices moved up to close at 11.38% - 11.45%. Liquidity as published by the CBSL had dropped down to LKR. 43.557 Bn. The weighted average overnight call money and repo rate in the market was 6.75% and 6.37% respectively.

info@perpetualtreasuries.com- 01st February 2016

Maturity	Offer %	Bid %	GAP	1-Feb-2016	29-Jan-2016
3m	6.60	6.80		6.70	6.70
6m	7.10	7.30	0.50	7.20	7.20
1y	7.70	8.00	0.65	7.85	7.85
15-Jul-17	8.40	8.70	0.70	8.55	8.40
1-Apr-18	9.25	9.50	0.82	9.38	9.28
1-Nov-19	9.95	10.05	0.63	10.00	9.90
15-Dec-20	10.05	10.30	0.18	10.18	10.10
1-Aug-21	10.35	10.60	0.30	10.48	10.40
1-Oct-22	10.40	10.70	0.08	10.55	10.43
1-Sep-23	10.40	10.75	0.02	10.58	10.43
1-Jan-24	10.50	10.80	0.08	10.65	10.55
1-Aug-25	10.75	10.95	0.20	10.85	10.80
1-Jun-26	11.08	11.15	0.27	11.12	10.99
1-Sep-28	11.00	11.30	0.04	11.15	11.08
1-May-29	11.10	11.35	0.07	11.23	11.15
15-May-30	11.37	11.40	0.16	11.39	11.18
1-Jan-32	11.35	11.45	0.01	11.40	11.30
1-Jan-34	11.40	11.60	0.10	11.50	11.38
15-Mar-35	11.50	11.75	0.13	11.63	11.53
1-Jan-41	11.60	11.90	0.13	11.75	11.65
1-Jun-44	11.80	12.20	0.25	12.00	11.88
1-Mar-45	11.80	12.20	0.00	12.00	11.88



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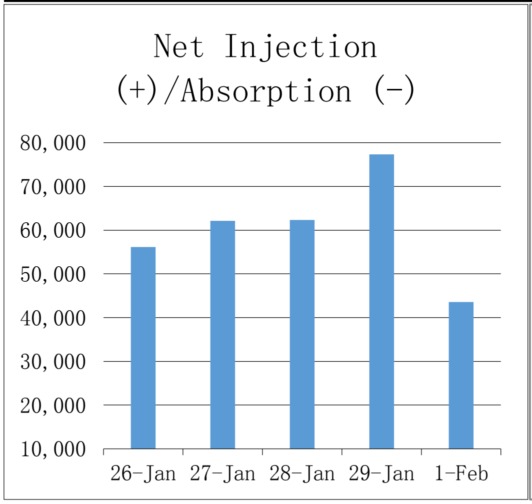
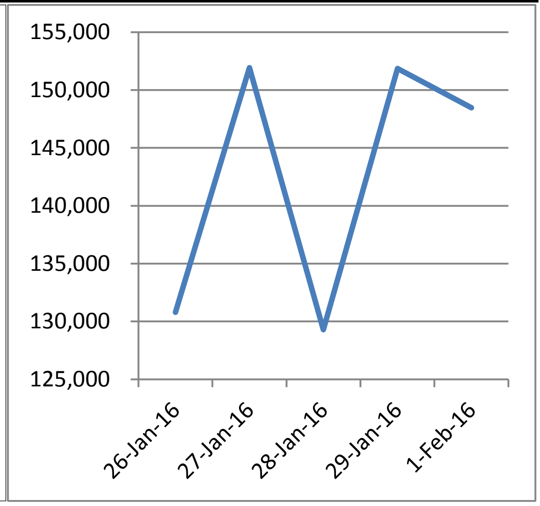
Market Liquidity	26-Jan-16	27-Jan-16	28-Jan-16	29-Jan-16	1-Feb-16
Standing Deposit Facility(Mn)	56,137	62,114	39,783	56,340	40,057
Standing Lending Facility(Mn)	-	-	-	-	-
Repo/Reverse Repo Auction	-	-	-	-	-
Net Injection(+)Absorption(-)	56,137	62,114	62,333	77,290	43,557
CBSL Holdings: (Mn)	**130,790**	**151,931**	**129,292**	**151,866**	**148,478**





Repo Market	26-Jan-16	27-Jan-16	28-Jan-16	29-Jan-16	1-Feb-16
Minimum Rate:	6.45%	5.70%	6.20%	5.75%	6.20%
Maximum Rate:	6.65%	6.75%	6.70%	6.70%	6.60%
Weighted Average:	6.54%	6.51%	6.46%	6.35%	6.37%
Gross Amount:(LKR Mio)	17,390	19,220	14,670	20,910	21,510

Call Money Market	26-Jan-16	27-Jan-16	28-Jan-16	29-Jan-16	1-Feb-16
Minimum Rate:	6.80%	6.75%	6.75%	6.70%	6.70%
Maximum Rate:	6.85%	6.85%	6.85%	6.80%	6.80%
Weighted Average:	6.80%	6.80%	6.79%	6.73%	6.75%
Gross Amount:(LKR Mio)	11,390	12,310	13,070	2,990	13,280
Spot Opening :	143.95/10	143.95/10	143.95/10	143.95/10	143.95/20
Spot Closing :	143.95/10	143.95/10	144.00/25	144.00/25	143.95/25
Spot High :	143.95	143.95	143.95	144.00	144.00
Spot Low :	143.95	143.95	143.95	143.95	143.99

Spot Dollar closing 143.95/25

Forex Volumes (29-Jan-2016)	USD (Mn)	Average
Cash	3.00	143.8200
TOM	-	-
Spot	3.50	143.9000
Forwards	53.06	-
Total	59.56	

Commodities	USD
Gold	1123.00
Crude Oil	33.18
Brent Oil	35.87

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

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