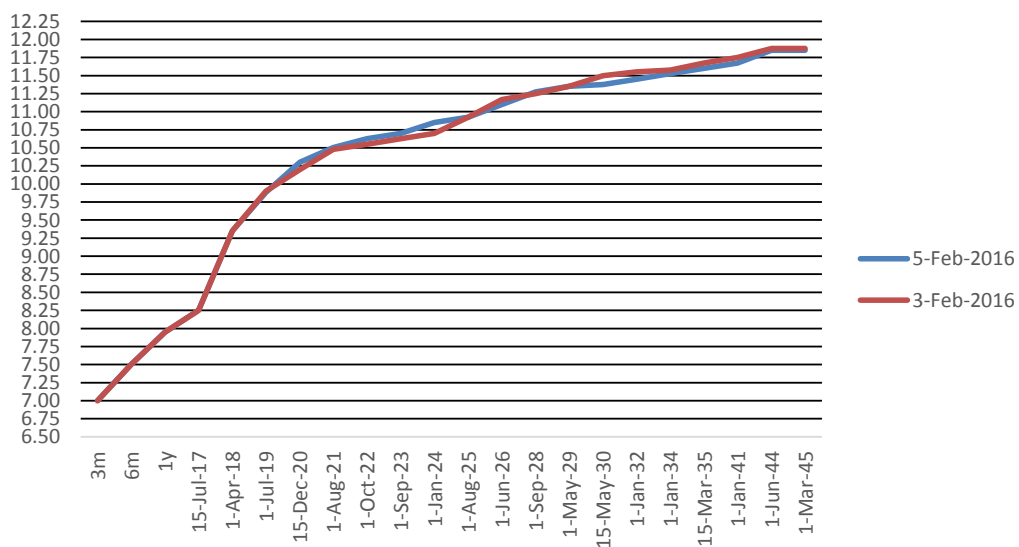


While the 15th December 2020 was rejected at the Tbond auction concluded today a total of LKR 20.7 Bn was accepted on the 15th March 2030 and the 01st January 2041. The weighted average yield on the 2030 and 2041 auctioned off today was 11.66% and 12.15% respectively. Traders were eagerly buying into both maturities. The May 2030 closed at 11.35% - 11.40% and the January 2041 closed at 11.60% - 11.75%.

Liquidity as published by the CBSL was LKR. 63.686 Bn. The weighted average overnight call money market and repo rate were respectively 6.81% and 6.44%.

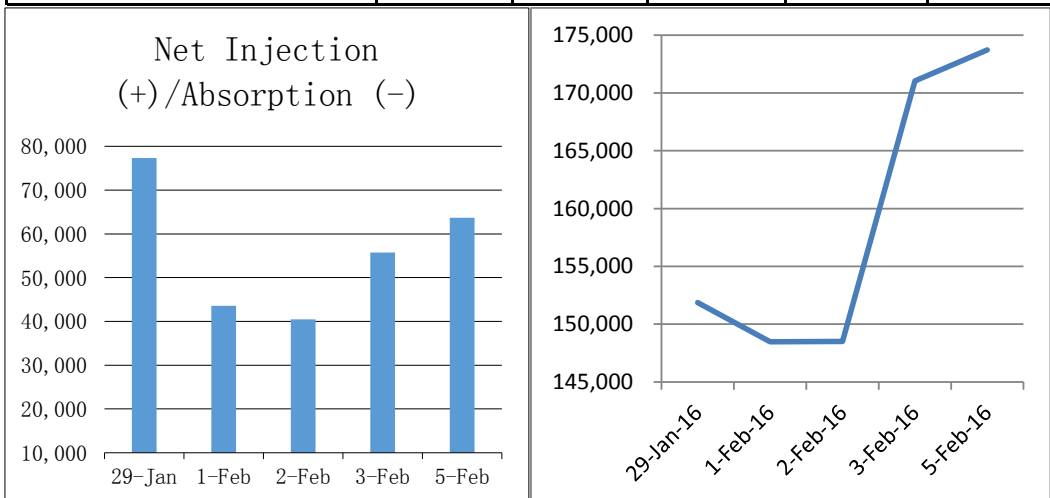
info@perpetualtreasuries.com-05th February 2016

Maturity	Offer %	Bid %	GAP	5-Feb-2016	3-Feb-2016
3m	6.90	7.10		7.00	7.00
6m	7.40	7.60	0.50	7.50	7.50
1y	7.80	8.10	0.45	7.95	7.95
15-Jul-17	8.15	8.35	0.30	8.25	8.25
1-Apr-18	9.25	9.45	1.10	9.35	9.35
1-Jul-19	9.85	9.92	0.54	9.89	9.90
15-Dec-20	10.20	10.40	0.42	10.30	10.20
1-Aug-21	10.47	10.54	0.20	10.51	10.48
1-Oct-22	10.50	10.75	0.12	10.63	10.55
1-Sep-23	10.60	10.80	0.07	10.70	10.63
1-Jan-24	10.70	11.00	0.15	10.85	10.70
1-Aug-25	10.80	11.05	0.08	10.93	10.93
1-Jun-26	11.05	11.15	0.18	11.10	11.17
1-Sep-28	11.20	11.35	0.17	11.28	11.25
1-May-29	11.30	11.40	0.08	11.35	11.35
15-May-30	11.35	11.40	0.02	11.38	11.50
1-Jan-32	11.40	11.50	0.07	11.45	11.55
1-Jan-34	11.45	11.60	0.07	11.53	11.58
15-Mar-35	11.55	11.65	0.08	11.60	11.68
1-Jan-41	11.60	11.75	0.07	11.68	11.75
1-Jun-44	11.70	12.00	0.17	11.85	11.88
1-Mar-45	11.70	12.00	0.00	11.85	11.88



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Market Liquidity	29-Jan-16	1-Feb-16	2-Feb-16	3-Feb-16	5-Feb-16
Standing Deposit Facility(Mn)	56,340	40,057	40,492	55,707	63,686
Standing Lending Facility(Mn)	-	-			
Repo/Reverse Repo Auction	-	-			
Net Injection(+)/Absorption(-)	77,290	43,557	40,492	55,707	63,686
CBSL Holdings: (Mn)	151,866	148,478	148,511	171,042	173,723



Repo Market	29-Jan-16	1-Feb-16	2-Feb-16	3-Feb-16	5-Feb-16
Minimum Rate:	5.75%	6.20%	6.25%	6.15%	6.25%
Maximum Rate:	6.70%	6.60%	6.60%	6.60%	6.60%
Weighted Average:	6.35%	6.37%	6.43%	6.47%	6.44%
Gross Amount:(LKR Mio)	20,910	21,510	16,010	16,720	16,790

Call Money Market	29-Jan-16	1-Feb-16	2-Feb-16	3-Feb-16	5-Feb-16
Minimum Rate:	6.70%	6.70%	6.75%	6.80%	6.80%
Maximum Rate:	6.80%	6.80%	6.80%	6.85%	6.85%
Weighted Average:	6.73%	6.75%	6.79%	6.81%	6.81%
Gross Amount:(LKR Mio)	2,990	13,280	12,560	10,040	10,370
Spot Opening :	143.95/10	143.95/20	143.95/20	143.95/15	143.95/15
Spot Closing :	144.00/25	143.95/25	143.95/20	143.95/15	143.95/15
Spot High :	144.00	144.00	144.00	144.00	144.00
Spot Low :	143.95	143.99	144.00	144.00	144.00

Spot Dollar closing 143.95/15

Forex Volumes (03-Feb-2016) USD (Mn) Average

Cash	4.00	143.8500
TOM	5.00	143.8900
Spot	13.50	143.9296
Forwards	30.10	-
Total	52.60	

Commodities	USD
Gold	1159.90
Crude Oil	31.82
Brent Oil	34.42

(Sources: Bloomberg , cbsl.gov.lk)



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