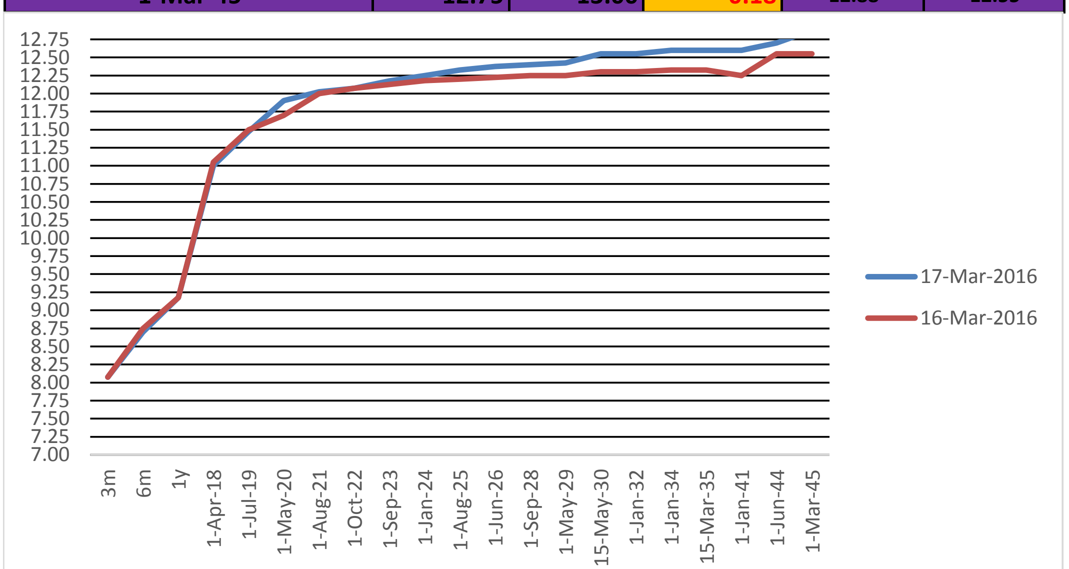
The bond yields on secondary market continued with the upward trend mainly driven by today's bond auction where the 1st May 2020 bond was averaged at 11.87% while the 8year maturity 01st January 2024 was averaged at 12.26%. The CBSL managed to raise Rs 7.9bn through the auction process with Rs 6.6bn being taken from the 8year maturity.

At the close of trading the market liquidity recorded a deficit of Rs 8bn as CBSL injected 16.78bn through standing lending facility. The overnight repo and Call money rates were averaged at 7.86% & 7.89% respectively with total Rs 32bn being exchanged in the secondary market. ***info@perpetualtreasuries.com- 17th March 2016***

Maturity	Offer %	Bid %	GAP	17-Mar-2016	16-Mar-2016
3m	7.90	8.25		8.08	8.08
6m	8.60	8.80	0.63	8.70	8.75
1y	9.10	9.25	0.48	9.18	9.18
1-Apr-18	10.95	11.05	1.83	11.00	11.05
1-Jul-19	11.35	11.60	0.48	11.48	11.50
1-May-20	11.85	11.95	0.42	11.90	11.70
1-Aug-21	11.95	12.10	0.13	12.03	12.00
1-Oct-22	12.05	12.10	0.05	12.08	12.08
1-Sep-23	12.10	12.25	0.10	12.18	12.13
1-Jan-24	12.10	12.40	0.07	12.25	12.18
1-Aug-25	12.25	12.40	0.07	12.33	12.20
1-Jun-26	12.30	12.45	0.05	12.38	12.23
1-Sep-28	12.30	12.50	0.03	12.40	12.25
1-May-29	12.35	12.50	0.03	12.43	12.25
15-May-30	12.40	12.70	0.13	12.55	12.30
1-Jan-32	12.50	12.60	0.00	12.55	12.30
1-Jan-34	12.50	12.70	0.05	12.60	12.33
15-Mar-35	12.50	12.70	0.00	12.60	12.33
1-Jan-41	12.50	12.70	0.00	12.60	12.25
1-Jun-44	12.60	12.80	0.10	12.70	12.55
1-Mar-45	12.75	13.00	0.18	12.88	12.55



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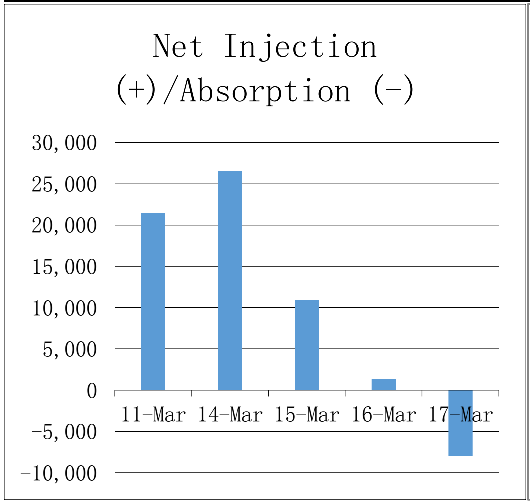
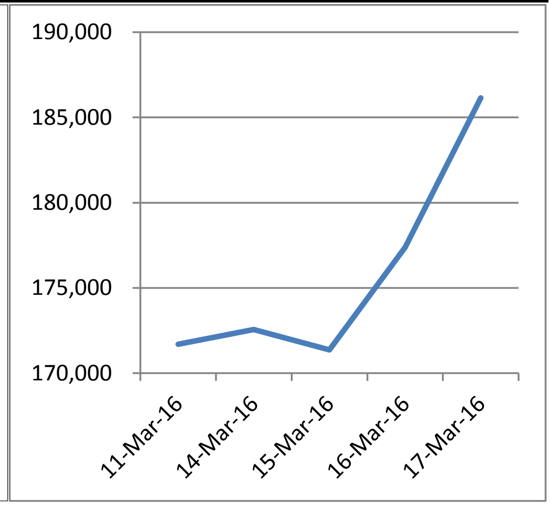
Market Liquidity	11-Mar-16	14-Mar-16	15-Mar-16	16-Mar-16	17-Mar-16
Standing Deposit Facility(Mn)	24,044	29,855	12,985	9,459	8,781
Standing Lending Facility(Mn)	(2,583)	(3,321)	(2,092)	(8,094)	(16,788)
Repo/Reverse Repo Auction	-	-	-	-	-
Net Injection(+)Absorption(-)	21,461	26,534	10,893	1,365	(8,007)
CBSL Holdings: (Mn)	171,702	172,566	171,363	177,381	186,143





Repo Market	11-Mar-16	14-Mar-16	15-Mar-16	16-Mar-16	17-Mar-16
Minimum Rate:	7.60%	7.55%	7.55%	7.55%	7.60%
Maximum Rate:	8.50%	8.25%	8.25%	8.25%	8.50%
Weighted Average:	7.88%	7.79%	7.72%	7.73%	7.86%
Gross Amount:(LKR Mio)	26,690	19,880	27,120	24,170	29,000

Call Money Market	11-Mar-16	14-Mar-16	15-Mar-16	16-Mar-16	17-Mar-16
Minimum Rate:	7.85%	7.80%	7.75%	7.75%	7.85%
Maximum Rate:	7.85%	7.85%	7.85%	7.85%	7.90%
Weighted Average:	7.85%	7.82%	7.80%	7.85%	7.89%
Gross Amount:(LKR Mio)	14,750	15,630	17,330	15,340	13,740
Spot Opening :	143.90/50	143.90/50	143.90/50	143.90/50	143.90/50
Spot Closing :	143.90/50	143.90/50	143.90/50	143.90/50	143.90/50
Spot High :					
Spot Low :					

Spot 1 Week Outright 145.55/65

Forex Volumes (16-Mar-2016)	USD (Mn)	Average
Cash	22.00	143.8330
TOM	11.00	143.8800
Spot	10.50	143.9000
Forwards	44.50	-
Total	88.00	

Commodities	USD
Gold	1268.20
Crude Oil	39.14
Brent Oil	40.94

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

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