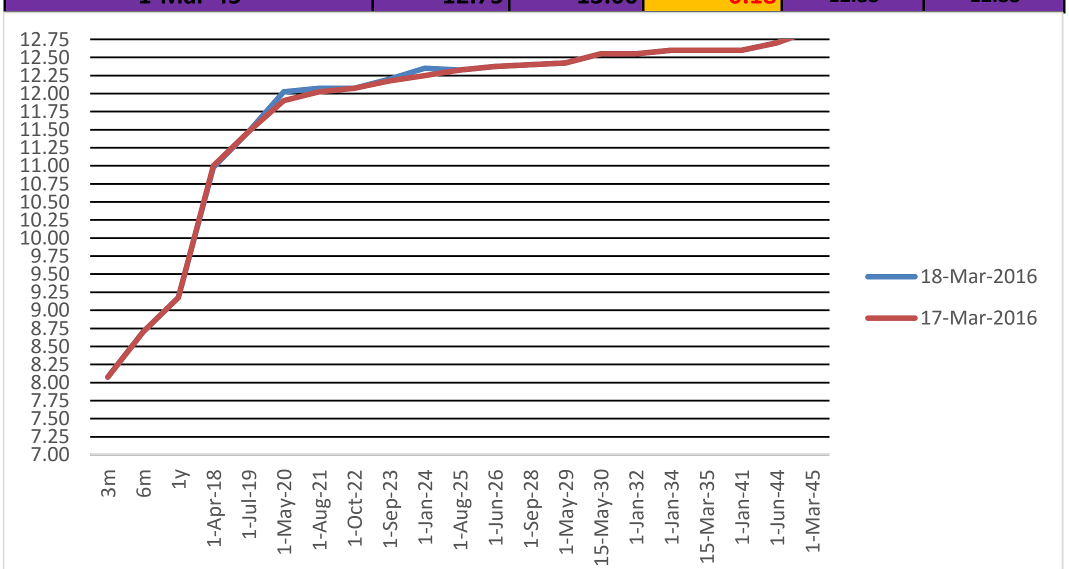
The weekly trading activities ended on dull note as foreign investors continued to exit from the local government securities market. At the close of trading on Friday the liquid 8 year maturity was quoted as 12.25/35 while on the short end of the yield curve the 2year maturity was traded above 11.00%.
Foreign investors remained net sellers for the week with a net foreign outflow of Rs 9.59bn taking the total outflow for the year to Rs 54.5bn ($375mn).
In the overnight money market Rs 36bn worth of overnight repo and Call money were exchanged at an average rate of 7.97% & 7.92% respectively. The market liquidity recorded a surplus figure of Rs 15.6bn helped by the bill maturity amount of Rs 27bn which was released to the system by the CBSL.

info@perpetualtreasuries.com-18th March 2016

Maturity	Offer %	Bid %	GAP	18-Mar-2016	17-Mar-2016
3m	7.90	8.25		8.08	8.08
6m	8.60	8.80	0.63	8.70	8.70
1y	9.10	9.25	0.48	9.18	9.18
1-Apr-18	10.90	11.05	1.80	10.98	11.00
1-Jul-19	11.35	11.60	0.50	11.48	11.48
1-May-20	11.95	12.10	0.55	12.03	11.90
1-Aug-21	12.00	12.15	0.05	12.08	12.03
1-Oct-22	12.05	12.10	0.00	12.08	12.08
1-Sep-23	12.10	12.30	0.13	12.20	12.18
1-Jan-24	12.30	12.40	0.15	12.35	12.25
1-Aug-25	12.25	12.40	-0.03	12.33	12.33
1-Jun-26	12.30	12.45	0.05	12.38	12.38
1-Sep-28	12.30	12.50	0.03	12.40	12.40
1-May-29	12.35	12.50	0.03	12.43	12.43
15-May-30	12.40	12.70	0.13	12.55	12.55
1-Jan-32	12.50	12.60	0.00	12.55	12.55
1-Jan-34	12.50	12.70	0.05	12.60	12.60
15-Mar-35	12.50	12.70	0.00	12.60	12.60
1-Jan-41	12.50	12.70	0.00	12.60	12.60
1-Jun-44	12.60	12.80	0.10	12.70	12.70
1-Mar-45	12.75	13.00	0.18	12.88	12.88



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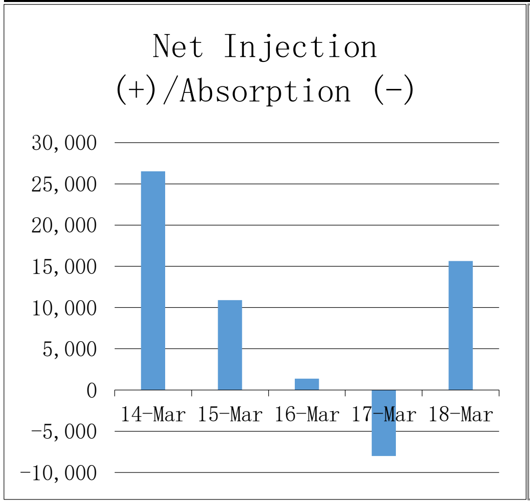
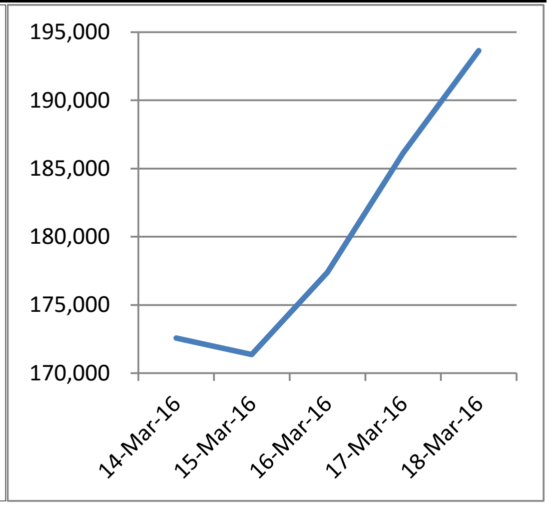
Market Liquidity	14-Mar-16	15-Mar-16	16-Mar-16	17-Mar-16	18-Mar-16
Standing Deposit Facility(Mn)	29,855	12,985	9,459	8,781	17,405
Standing Lending Facility(Mn)	(3,321)	(2,092)	(8,094)	(16,788)	(1,750)
Repo/Reverse Repo Auction	-	-	-	-	-
Net Injection(+)Absorption(-)	26,534	10,893	1,365	(8,007)	15,655
CBSL Holdings: (Mn)	172,566	171,363	177,381	186,143	193,648





Repo Market	14-Mar-16	15-Mar-16	16-Mar-16	17-Mar-16	18-Mar-16
Minimum Rate:	7.55%	7.55%	7.55%	7.60%	7.80%
Maximum Rate:	8.25%	8.25%	8.25%	8.50%	8.50%
Weighted Average:	7.79%	7.72%	7.73%	7.86%	7.97%
Gross Amount:(LKR Mio)	19,880	27,120	24,170	29,000	19,960

Call Money Market	14-Mar-16	15-Mar-16	16-Mar-16	17-Mar-16	18-Mar-16
Minimum Rate:	7.80%	7.75%	7.75%	7.85%	7.90%
Maximum Rate:	7.85%	7.85%	7.85%	7.90%	7.95%
Weighted Average:	7.82%	7.80%	7.85%	7.89%	7.92%
Gross Amount:(LKR Mio)	15,630	17,330	15,340	13,740	16,170
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 1 Week Outright 145.60/70

Forex Volumes (17-Mar-2016)	USD (Mn)	Average
Cash	7.00	143.8343
TOM	28.00	143.8586
Spot	7.25	143.9000
Forwards	58.68	-
Total	100.93	

Commodities	USD
Gold	1251.60
Crude Oil	40.86
Brent Oil	42.19

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

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