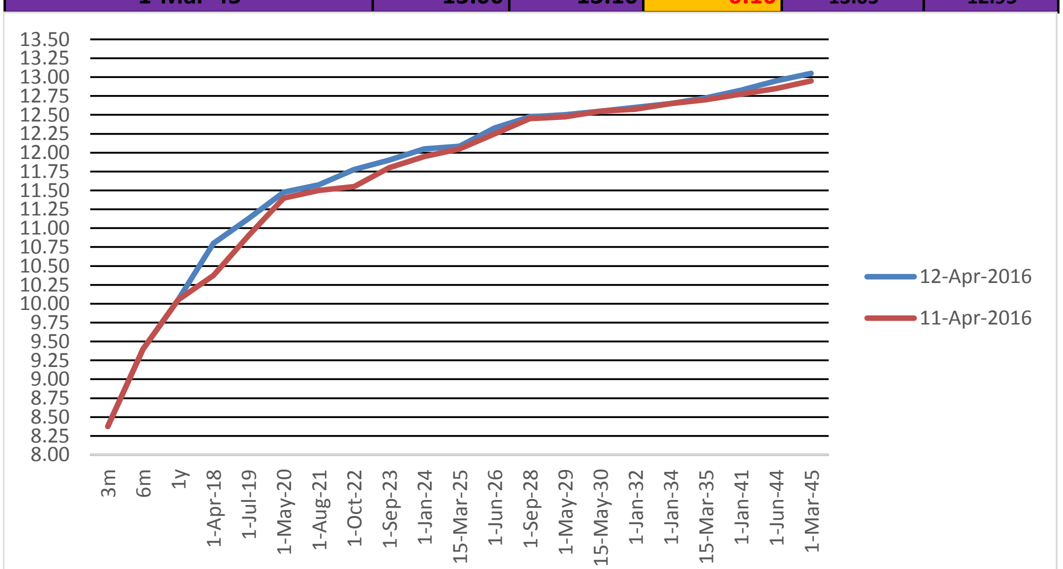
The secondary bond market yields moved up from yesterdays close as local investors cashed in some of the gains they made from the recent market rally. At the close of trading the liquid 9year maturity was quoted as 12.05/15 while the 10 year maturity 01st June 2026 was exchanged between 12.25 to 12.40% levels.
In the overnight money market repo and call money were exchanged at an average 8.21% & 8.15% respectively. The overall market liquidity recorded a deficit figure of Rs 67bn as CBSL infused 65bn worth of money to the system through a Reverse repo auction at the rate of 7.99%.

info@perpetualtreasuries.com- 12th April 2016

Maturity	Offer %	Bid %	GAP	12-Apr-2016	11-Apr-2016
3m	8.25	8.50		8.38	8.38
6m	9.30	9.50	1.03	9.40	9.40
1y	9.90	10.20	0.65	10.05	10.05
1-Apr-18	10.70	10.90	0.75	10.80	10.38
1-Jul-19	11.00	11.25	0.32	11.13	10.90
1-May-20	11.45	11.50	0.35	11.48	11.40
1-Aug-21	11.50	11.65	0.10	11.58	11.50
1-Oct-22	11.70	11.85	0.20	11.78	11.55
1-Sep-23	11.80	12.00	0.13	11.90	11.80
1-Jan-24	12.00	12.10	0.15	12.05	11.95
15-Mar-25	12.05	12.12	0.04	12.09	12.05
1-Jun-26	12.25	12.40	0.24	12.33	12.25
1-Sep-28	12.45	12.50	0.15	12.48	12.45
1-May-29	12.45	12.55	0.03	12.50	12.48
15-May-30	12.50	12.60	0.05	12.55	12.55
1-Jan-32	12.55	12.65	0.05	12.60	12.58
1-Jan-34	12.60	12.70	0.05	12.65	12.65
15-Mar-35	12.65	12.80	0.08	12.73	12.70
1-Jan-41	12.75	12.90	0.10	12.83	12.78
1-Jun-44	12.90	13.00	0.13	12.95	12.85
1-Mar-45	13.00	13.10	0.10	13.05	12.95



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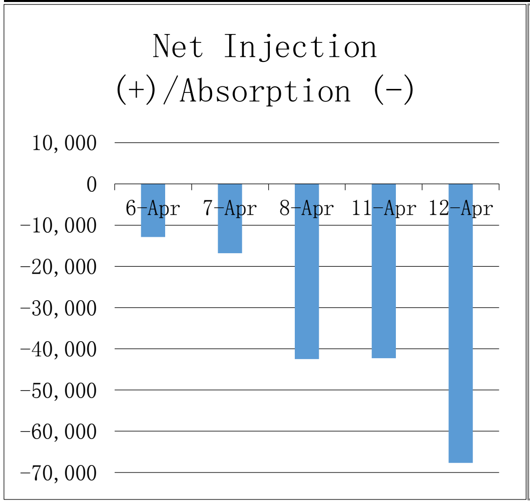
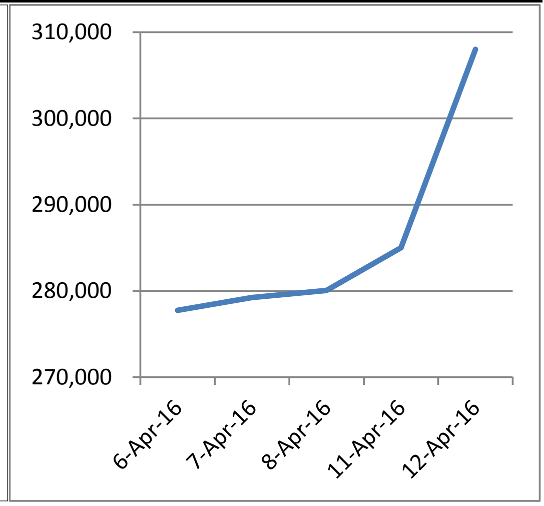
Market Liquidity	6-Apr-16	7-Apr-16	8-Apr-16	11-Apr-16	12-Apr-16
Standing Deposit Facility(Mn)	24,738	22,203	8,248	13,183	10,694
Standing Lending Facility(Mn)	(17,589)	(23,995)	(10,726)	(15,455)	(13,351)
Repo/Reverse Repo Auction	(20,000)	(15,000)	(40,000)	(40,000)	(65,000)
Net Injection(+)Absorption(-)	(12,851)	(16,792)	(42,478)	(42,272)	(67,657)
CBSL Holdings: (Mn)	277,749	279,228	280,068	285,010	308,009





Repo Market	6-Apr-16	7-Apr-16	8-Apr-16	11-Apr-16	12-Apr-16
Minimum Rate:	7.98%	7.98%	7.90%	7.70%	7.90%
Maximum Rate:	8.75%	8.75%	8.75%	8.75%	8.75%
Weighted Average:	8.07%	8.10%	8.09%	8.10%	8.21%
Gross Amount:(LKR Mio)	31,100	24,790	28,360	26,250	14,780

Call Money Market	6-Apr-16	7-Apr-16	8-Apr-16	11-Apr-16	12-Apr-16
Minimum Rate:	8.10%	8.10%	8.10%	8.00%	8.12%
Maximum Rate:	8.15%	8.15%	8.15%	8.15%	8.15%
Weighted Average:	8.15%	8.15%	8.15%	8.14%	8.15%
Gross Amount:(LKR Mio)	14,960	16,840	17,340	15,080	15,870
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 Next	145.20/50				

Forex Volumes (11-Aprl-2016)	USD (Mn)	Average
Cash	6.00	143.6850
TOM	9.50	143.7989
Spot	-	
Forwards	24.76	
Total	40.26	

Commodities	USD
Gold	1258.80
Crude Oil	40.65
Brent Oil	43.27

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

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