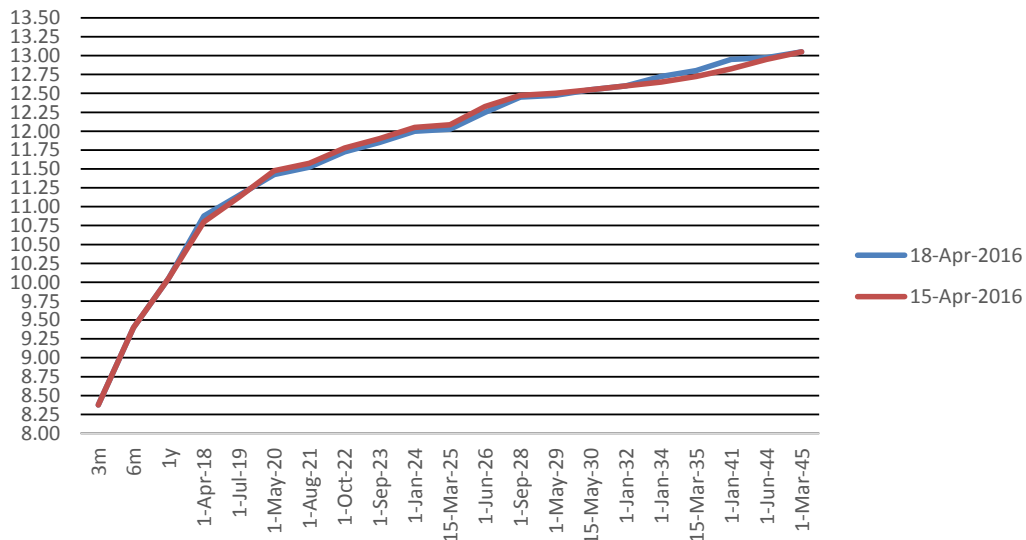


The new trading week started with a positive momentum as foreign investors continued to be on the buying side especially on the 9year maturity 15<sup>th</sup> March 2025 which was taken up to 12.00%. The 10 year maturity 01<sup>st</sup> June 2026 was exchanged between 12.20-12.25% levels. On the long end of the yield curve the 15<sup>th</sup> May 2030 recorded an intra-day low of 12.50% before closing at 12.55%. At the close of trading the market liquidity recorded a deficit figure of Rs 52bn as CBSL infused Rs 50bn worth of money to the overnight market through a Reverse Repo auction at the rate of 7.98%. In the secondary market the overnight call money & repo were exchanged at an average rate of 8.14% & 8.16% respectively.

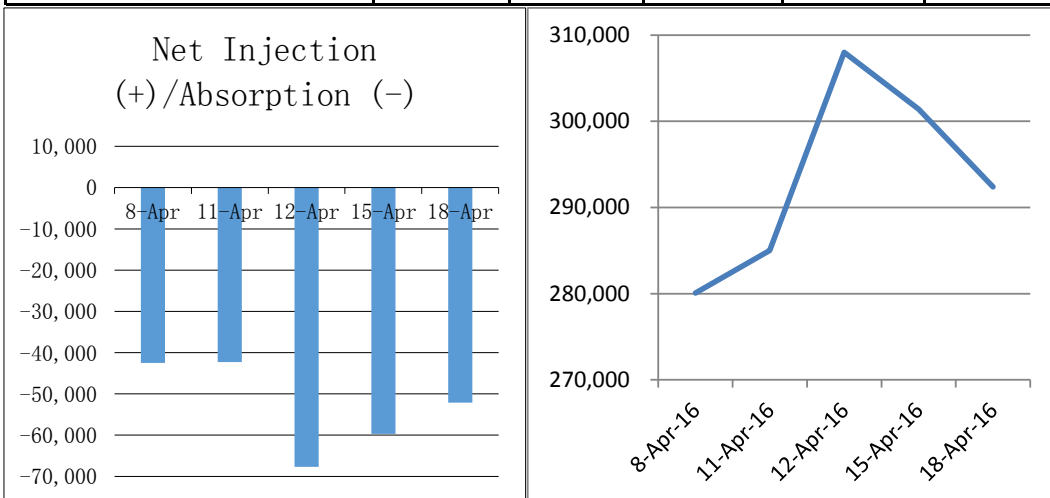
*info@perpetualtreasuries.com- 18th April 2016*

| Maturity  | Offer % | Bid % | GAP  | 18-Apr-2016 | 15-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  | 10.75   | 11.00 | 0.82 | 10.88       | 10.80       |
| 1-Jul-19  | 11.10   | 11.20 | 0.27 | 11.15       | 11.13       |
| 1-May-20  | 11.35   | 11.50 | 0.28 | 11.43       | 11.48       |
| 1-Aug-21  | 11.45   | 11.60 | 0.10 | 11.53       | 11.58       |
| 1-Oct-22  | 11.65   | 11.80 | 0.20 | 11.73       | 11.78       |
| 1-Sep-23  | 11.75   | 11.95 | 0.12 | 11.85       | 11.90       |
| 1-Jan-24  | 11.95   | 12.05 | 0.15 | 12.00       | 12.05       |
| 15-Mar-25 | 12.00   | 12.05 | 0.03 | 12.03       | 12.09       |
| 1-Jun-26  | 12.20   | 12.30 | 0.23 | 12.25       | 12.33       |
| 1-Sep-28  | 12.40   | 12.50 | 0.20 | 12.45       | 12.48       |
| 1-May-29  | 12.45   | 12.50 | 0.03 | 12.48       | 12.50       |
| 15-May-30 | 12.50   | 12.60 | 0.08 | 12.55       | 12.55       |
| 1-Jan-32  | 12.55   | 12.65 | 0.05 | 12.60       | 12.60       |
| 1-Jan-34  | 12.65   | 12.80 | 0.13 | 12.73       | 12.65       |
| 15-Mar-35 | 12.70   | 12.90 | 0.07 | 12.80       | 12.73       |
| 1-Jan-41  | 12.90   | 13.00 | 0.15 | 12.95       | 12.83       |
| 1-Jun-44  | 12.95   | 13.00 | 0.02 | 12.98       | 12.95       |
| 1-Mar-45  | 13.00   | 13.10 | 0.08 | 13.05       | 13.05       |



Next Page =>

| <b>Market Liquidity</b>        | <b>8-Apr-16</b> | <b>11-Apr-16</b> | <b>12-Apr-16</b> | <b>15-Apr-16</b> | <b>18-Apr-16</b> |
|--------------------------------|-----------------|------------------|------------------|------------------|------------------|
| Standing Deposit Facility(Mn)  | 8,248           | 13,183           | 10,694           | 11,845           | <b>10,221</b>    |
| Standing Lending Facility(Mn)  | (10,726)        | (15,455)         | (13,351)         | (11,535)         | <b>(12,317)</b>  |
| Repo/Reverse Repo Auction      | (40,000)        | (40,000)         | (65,000)         | (60,000)         | <b>(50,000)</b>  |
| Net Injection(+)/Absorption(-) | (42,478)        | (42,272)         | (67,657)         | (59,690)         | <b>(52,096)</b>  |
| <b>CBSL Holdings: (Mn)</b>     | <b>280,068</b>  | <b>285,010</b>   | <b>308,009</b>   | <b>301,395</b>   | <b>292,377</b>   |



| <b>Repo Market</b>      | <b>8-Apr-16</b> | <b>11-Apr-16</b> | <b>12-Apr-16</b> | <b>15-Apr-16</b> | <b>18-Apr-16</b> |
|-------------------------|-----------------|------------------|------------------|------------------|------------------|
| Minimum Rate:           | 7.90%           | 7.70%            | 7.90%            | 7.95%            | 7.85%            |
| Maximum Rate:           | 8.75%           | 8.75%            | 8.75%            | 8.75%            | 8.75%            |
| Weighted Average:       | 8.09%           | 8.10%            | 8.21%            | 8.17%            | 8.16%            |
| Gross Amount:( LKR Mio) | 28,360          | 26,250           | 14,780           | 15,570           | 19,230           |

| <b>Call Money Market</b> | <b>8-Apr-16</b> | <b>11-Apr-16</b> | <b>12-Apr-16</b> | <b>15-Apr-16</b> | <b>18-Apr-16</b> |
|--------------------------|-----------------|------------------|------------------|------------------|------------------|
| Minimum Rate:            | 8.10%           | 8.00%            | 8.12%            | 8.15%            | 8.05%            |
| Maximum Rate:            | 8.15%           | 8.15%            | 8.15%            | 8.15%            | 8.15%            |
| Weighted Average:        | 8.15%           | 8.14%            | 8.15%            | 8.15%            | 8.14%            |
| Gross Amount:(LKR Mio)   | 17,340          | 15,080           | 15,870           | 18,360           | 25,050           |
| 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** 145.70/00

**Forex Volumes (15-April-2016)** **USD (Mn)** **Average**

|                 |       |          |
|-----------------|-------|----------|
| <b>Cash</b>     | 6.00  | 143.7533 |
| <b>TOM</b>      | 3.00  | 143.8717 |
| <b>Spot</b>     | 16.00 | 143.9000 |
| <b>Forwards</b> | 14.20 |          |
| <b>Total</b>    | 39.20 |          |

| <b>Commodities</b> | <b>USD</b>     |
|--------------------|----------------|
| <b>Gold</b>        | <b>1239.30</b> |
| <b>Crude Oil</b>   | <b>40.30</b>   |
| <b>Brent Oil</b>   | <b>41.70</b>   |

(Sources: Bloomberg , cbsl.gov.lk)

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