**Report Date: 22nd April 2016 (6.00pm SL Time)**

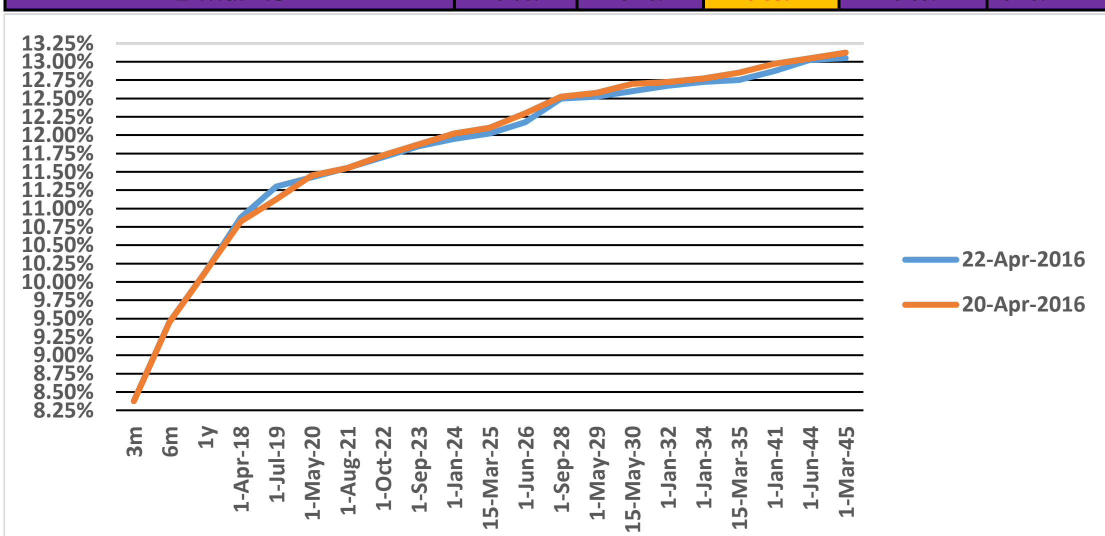
The secondary bond market activities ended on a positive note as foreign investors remained on the buying side throughout the week mainly on 2025 & 2026 maturities. At the close of trading the liquid 10 year maturity 01st June 2026 was quoted as 12.15/20 while the 14 year maturity 15th May 2030 was exchanged between 12.60%-12.70% levels.

The net foreign inflow for the week was around Rs 2.867bn with the total holding on government securities recording Rs 231.775bn increase of 12bn for the month of April 2016.

In the overnight money market Repo & Call money were exchanged at an average of 8.06% & 8.15% respectively. The market liquidity turned positive for the first time in last four weeks recording a surplus figure of Rs 209mn.

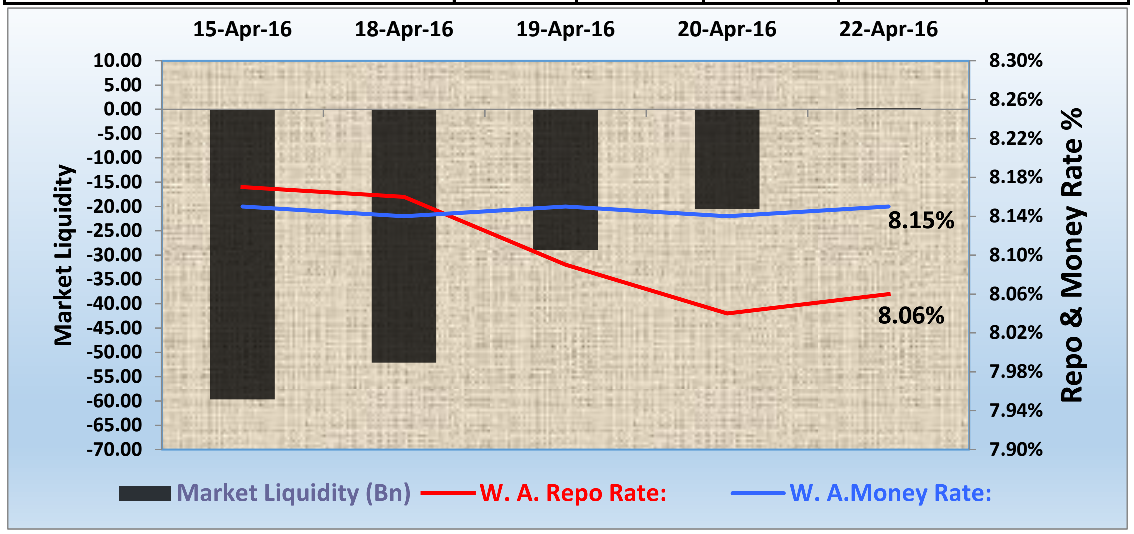
***info@perpetualtreasuries.com***

| Maturity | Offer % | Bid % | GAP | 22-Apr-2016 | 20-Apr-2016 |
|---|---|---|---|---|---|
| 3m | 8.25% | 8.50% | | 8.38% | 8.38% |
| 6m | 9.40% | 9.50% | 1.08% | 9.45% | 9.45% |
| 1y | 10.00% | 10.25% | 0.68% | 10.13% | 10.13% |
| 1-Apr-18 | 10.75% | 11.00% | 0.75% | 10.88% | 10.83% |
| 1-Jul-19 | 11.25% | 11.35% | 0.43% | 11.30% | 11.13% |
| 1-May-20 | 11.40% | 11.45% | 0.13% | 11.43% | 11.45% |
| 1-Aug-21 | 11.50% | 11.60% | 0.13% | 11.55% | 11.55% |
| 1-Oct-22 | 11.65% | 11.75% | 0.15% | 11.70% | 11.73% |
| 1-Sep-23 | 11.80% | 11.90% | 0.15% | 11.85% | 11.88% |
| 1-Jan-24 | 11.90% | 12.00% | 0.10% | 11.95% | 12.03% |
| 15-Mar-25 | 12.00% | 12.05% | 0.08% | 12.03% | 12.10% |
| 1-Jun-26 | 12.15% | 12.20% | 0.15% | 12.18% | 12.30% |
| 1-Sep-28 | 12.45% | 12.55% | 0.33% | 12.50% | 12.53% |
| 1-May-29 | 12.50% | 12.55% | 0.03% | 12.53% | 12.58% |
| 15-May-30 | 12.55% | 12.65% | 0.08% | 12.60% | 12.70% |
| 1-Jan-32 | 12.60% | 12.75% | 0.08% | 12.68% | 12.73% |
| 1-Jan-34 | 12.65% | 12.80% | 0.05% | 12.73% | 12.78% |
| 15-Mar-35 | 12.70% | 12.80% | 0.03% | 12.75% | 12.85% |
| 1-Jan-41 | 12.80% | 12.95% | 0.13% | 12.88% | 12.98% |
| 1-Jun-44 | 12.95% | 13.10% | 0.15% | 13.03% | 13.05% |
| 1-Mar-45 | 13.00% | 13.10% | 0.03% | 13.05% | 13.13% |




**Next Page =>**

| **Market Liquidity** | 15-Apr-16 | 18-Apr-16 | 19-Apr-16 | 20-Apr-16 | 22-Apr-16 |
|---|---|---|---|---|---|
| Standing Deposit Facility(Bn) | 11.845 | 10.221 | 16.659 | 7.996 | 13.496 |
| Standing Lending Facility(Bn) | (11.535) | (12.317) | (15.602) | (8.526) | (8.287) |
| Repo/Reverse Repo Auction (Bn) | (60.000) | (50.000) | (30.000) | (20.000) | (5.000) |
| Market Liquidity (Bn) | (59.690) | (52.096) | (28.943) | (20.530) | 0.209 |
| **CBSL Holdings: (Bn)** | 301.395 | 292.377 | 275.727 | 258.711 | 243.593 |




| **Overnight Money Market** | 15-Apr-16 | 18-Apr-16 | 19-Apr-16 | 20-Apr-16 | 22-Apr-16 |
|---|---|---|---|---|---|
| **Repo** | | | | | |
| W. A. Repo Rate: | 8.17% | 8.16% | 8.09% | 8.04% | 8.06% |
| Gross Amount:( LKR Bn) | 15.57 | 19.23 | 30.06 | 33.64 | 25.63 |
| **Call Money** | | | | | |
| W. A.Money Rate: | 8.15% | 8.14% | 8.15% | 8.14% | 8.15% |
| Gross Amount:( LKR Bn) | 18.36 | 25.05 | 22.94 | 21.68 | 21.68 |

| **U.S. $ Yield** | 15-Apr-16 | 18-Apr-16 | 19-Apr-16 | 20-Apr-16 | 22-Apr-16 |
|---|---|---|---|---|---|
| U.S. 10 Year Yield | 1.75% | 1.77% | 1.79% | 1.85% | 1.88% |
| Sri Lanka Int Sovereign Yield 2025 | 7.15% | 7.19% | 7.16% | 7.14% | 7.00% |
| | | | | | |
| 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** | 146.30/60 | | | | |

| **Forex Volumes (20-Aprl-2016)** | USD (Mn) | Average |
|---|---|---|
| **Cash** | 5.00 | 143.8000 |
| **TOM** | 7.00 | 143.8514 |
| **Spot** | 2.00 | 143.9000 |
| **Forwards** | 40.85 | |
| **Total** | 54.85 | |

| Commodities | USD |
|---|---|
| Gold | 1245.50 |
| Crude Oil | 43.51 |
| Brent Oil | 44.85 |

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

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