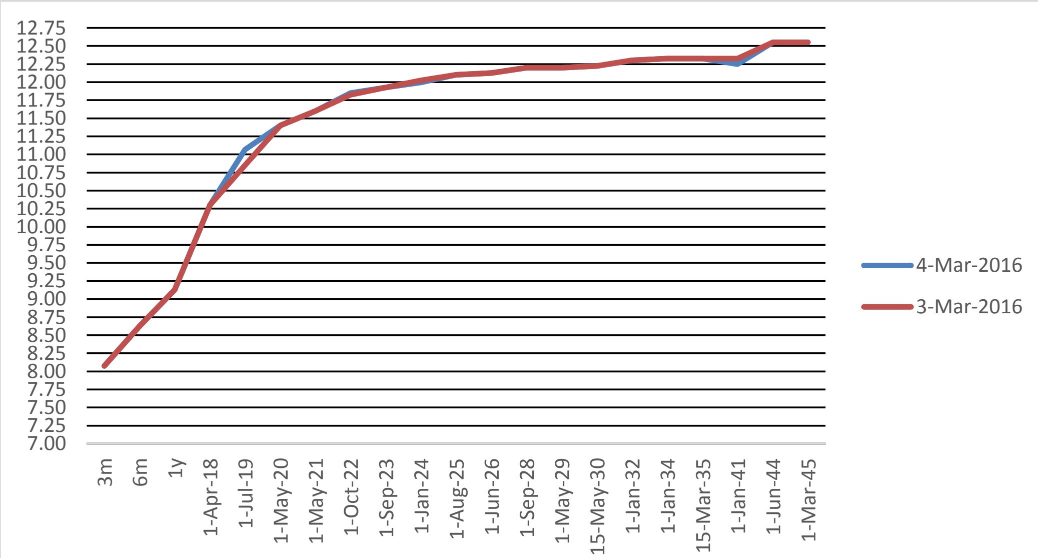
The bond market witnessed another lacklustre trading session on Friday to close the weekly trading activities on a negative note. The upward momentum continued throughout the week on thin volumes mainly driven by the selling on short term maturities 1st June 2018 which closed at 10.75/11.00 and 1st July 2019 bond which was offered at 11.00%.

The foreign investors remained net sellers for the week with a net outflow of Rs 961mn taking the overall cumulative outflow for the year to Rs 35.9bn ($248mn).

In the overnight money market repo rate was averaged at 7.06% while the call money rate was exchanged between 7.50-7.60% levels. At the close of trading market liquidity recorded a surplus figure of Rs 10.38bn a decline of Rs 40bn for the week.

info@perpetualtreasuries.com-04th March 2016

Maturity	Offer %	Bid %	GAP	4-Mar-2016	3-Mar-2016
3m	7.90	8.25		8.08	8.08
6m	8.50	8.75	0.55	8.63	8.63
1y	9.00	9.25	0.50	9.13	9.13
1-Apr-18	10.10	10.50	1.18	10.30	10.30
1-Jul-19	11.03	11.10	0.76	11.07	10.85
1-May-20	11.20	11.60	0.33	11.40	11.40
1-May-21	11.45	11.75	0.20	11.60	11.60
1-Oct-22	11.80	11.90	0.25	11.85	11.83
1-Sep-23	11.90	11.95	0.07	11.93	11.93
1-Jan-24	11.95	12.04	0.07	12.00	12.03
1-Aug-25	12.00	12.20	0.11	12.10	12.10
1-Jun-26	12.00	12.25	0.03	12.13	12.13
1-Sep-28	12.10	12.30	0.07	12.20	12.20
1-May-29	12.10	12.30	0.00	12.20	12.20
15-May-30	12.10	12.35	0.03	12.23	12.23
1-Jan-32	12.15	12.45	0.08	12.30	12.30
1-Jan-34	12.15	12.50	0.02	12.33	12.33
15-Mar-35	12.15	12.50	0.00	12.33	12.33
1-Jan-41	12.00	12.50	-0.07	12.25	12.33
1-Jun-44	12.30	12.80	0.30	12.55	12.55
1-Mar-45	12.30	12.80	0.00	12.55	12.55



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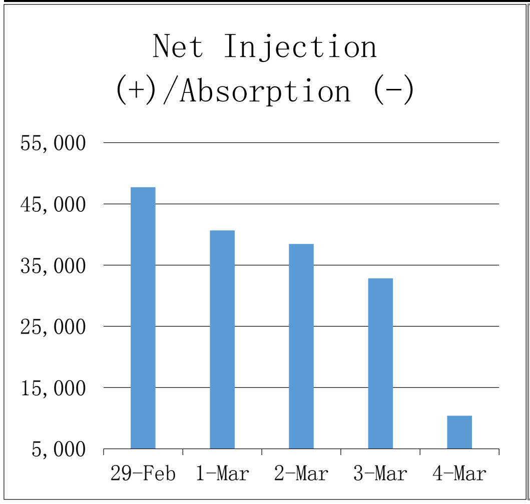
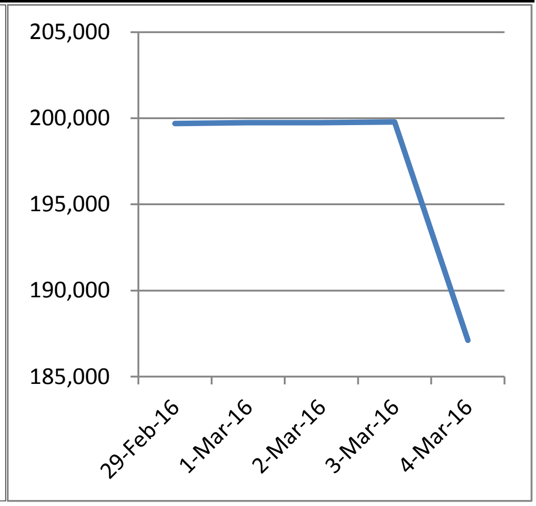
Market Liquidity	29-Feb-16	1-Mar-16	2-Mar-16	3-Mar-16	4-Mar-16
Standing Deposit Facility(Mn)	47,739	40,649	38,465	32,837	10,388
Standing Lending Facility(Mn)					
Repo/Reverse Repo Auction	-	-	-	-	-
Net Injection(+)Absorption(-)	47,739	40,649	38,465	32,837	10,388
CBSL Holdings: (Mn)	199,699	199,742	199,753	199,788	187,108





Repo Market	29-Feb-16	1-Mar-16	2-Mar-16	3-Mar-16	4-Mar-16
Minimum Rate:	6.75%	6.75%	6.90%	6.80%	6.90%
Maximum Rate:	7.30%	7.30%	7.30%	7.30%	7.35%
Weighted Average:	6.97%	7.02%	7.02%	7.04%	7.06%
Gross Amount:(LKR Mio)	21,740	18,810	16,520	12,260	15,320

Call Money Market	29-Feb-16	1-Mar-16	2-Mar-16	3-Mar-16	4-Mar-16
Minimum Rate:	7.50%	7.50%	7.50%	7.50%	7.50%
Maximum Rate:	7.55%	7.55%	7.55%	7.55%	7.60%
Weighted Average:	7.50%	7.51%	7.51%	7.51%	7.56%
Gross Amount:(LKR Mio)	12,240	22,090	15,380	15,060	14,690
Spot Opening :	144.35/65	144.35/65	144.45/75	144.30/50	144.30/65
Spot Closing :	144.35/60	144.35/65	144.45/75	144.30/50	144.30/65
Spot High :	144.50				
Spot Low :	144.50				

Spot Dollar closing 144.30/65

Forex Volumes (03-Mar-2016)	USD (Mn)	Average
Cash	16.00	143.8500
TOM	29.00	143.8840
Spot	26.00	144.1154
Forwards	56.00	-
Total	127.00	

Commodities	USD
Gold	1270.10
Crude Oil	34.69
Brent Oil	37.24

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

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