

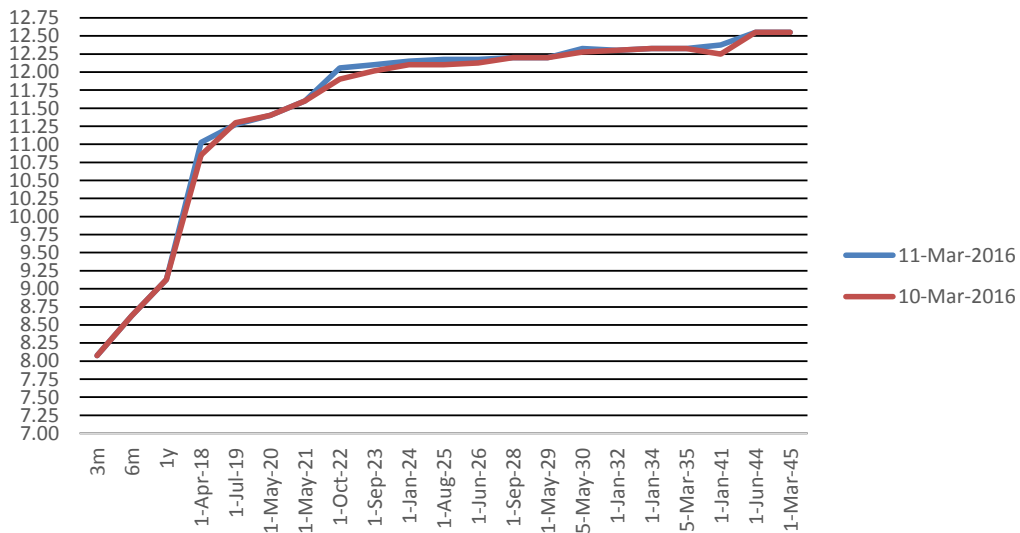
The weekend trading activities on the secondary bond market remained at a subdued level as the local and foreign investors continued with the selling momentum selling the 7 year maturities up to 12.10% starting from 12.00%.

During the week, Government securities held by foreign investors dropped to Rs. 247.23 Bn by a record 20.64 Bn from Rs. 267.87 Bn.

At the close of trading the market liquidity recorded a surplus of Rs 21.46 billion and the CBSL holdings of government securities dropped to Rs. 171.70 Bn which is a drop by Rs.26.49 Bn from the previous day. The overnight repo rate and call money rate averaged at 7.88% & 7.85% respectively.

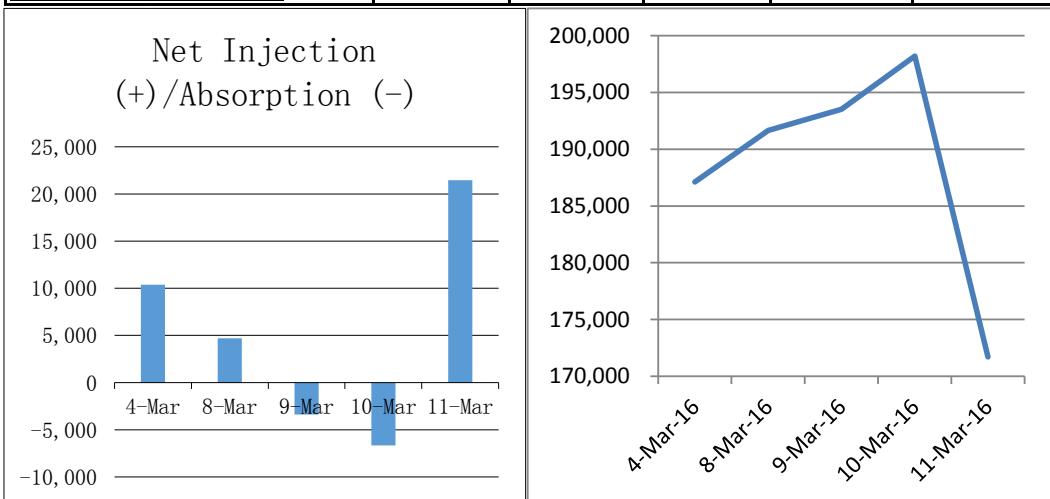
11th March 2016- info@perpetualtreasuries.com

Maturity	Offer %	Bid %	GAP	11-Mar-2016	10-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	10.95	11.10	1.90	11.03	10.85
1-Jul-19	11.10	11.45	0.25	11.28	11.30
1-May-20	11.20	11.60	0.13	11.40	11.40
1-May-21	11.45	11.75	0.20	11.60	11.60
1-Oct-22	12.03	12.08	0.46	12.06	11.90
1-Sep-23	12.05	12.15	0.05	12.10	12.02
1-Jan-24	12.10	12.20	0.05	12.15	12.10
1-Aug-25	12.10	12.25	0.03	12.18	12.10
1-Jun-26	12.10	12.25	0.00	12.18	12.13
1-Sep-28	12.10	12.30	0.02	12.20	12.20
1-May-29	12.10	12.30	0.00	12.20	12.20
15-May-30	12.20	12.45	0.13	12.33	12.28
1-Jan-32	12.15	12.45	-0.02	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	12.25	12.50	0.05	12.38	12.25
1-Jun-44	12.30	12.80	0.18	12.55	12.55
1-Mar-45	12.30	12.80	0.00	12.55	12.55



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Market Liquidity	4-Mar-16	8-Mar-16	9-Mar-16	10-Mar-16	11-Mar-16
Standing Deposit Facility(Mn)	10,388	9,093	2,885	4,239	24,044
Standing Lending Facility(Mn)		(4,400)	(6,255)	(10,900)	(2,583)
Repo/Reverse Repo Auction	-	-	-	-	-
Net Injection(+)/Absorption(-)	10,388	4,693	(3,370)	(6,661)	21,461
CBSL Holdings: (Mn)	187,108	191,655	193,510	198,199	171,702



Repo Market	4-Mar-16	8-Mar-16	9-Mar-16	10-Mar-16	11-Mar-16
Minimum Rate:	6.90%	7.05%	7.25%	7.25%	7.60%
Maximum Rate:	7.35%	8.00%	8.25%	8.50%	8.50%
Weighted Average:	7.06%	7.39%	7.70%	7.85%	7.88%
Gross Amount:(LKR Mio)	15,320	14,680	17,760	29,730	26,690

Call Money Market	4-Mar-16	8-Mar-16	9-Mar-16	10-Mar-16	11-Mar-16
Minimum Rate:	7.50%	7.55%	7.60%	7.70%	7.85%
Maximum Rate:	7.60%	7.60%	7.70%	7.80%	7.85%
Weighted Average:	7.56%	7.59%	7.67%	7.78%	7.85%
Gross Amount:(LKR Mio)	14,690	11,120	8,090	9,260	14,750
Spot Opening :	144.30/65	143.90/50	143.90/50	143.90/50	143.90/50
Spot Closing :	144.30/65	145.15/35	143.90/50	143.90/50	143.90/50

Spot Dollar closing 143.90/50

Forex Volumes (10-Mar-2016)	USD (Mn)	Average
Cash	9.00	143.8311
TOM	11.00	143.8773
Spot	5.25	144.3571
Forwards	33.05	-
Total	58.30	

Commodities	USD
Gold	1265.20
Crude Oil	38.84
Brent Oil	40.86

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



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