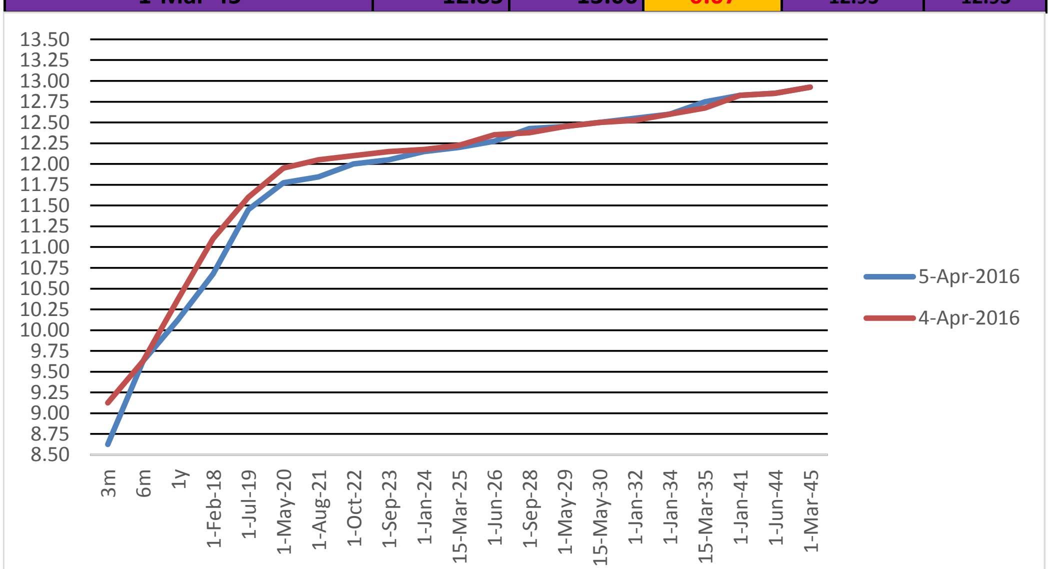
The secondary bond market yields continued with its downward trend with active participation on the long end of the yield curve. At the close of trading the liquid 5year maturity was quoted as 11.82/87 while the 9year maturity recorded an intra-day low of 12.10% before closing at 12.25%. The 15th May 2030 maturity was exchanged between 12.45 to 12.60 levels.

In the overnight money market Repo & Call money were exchanged at an average of 8.18% & 8.14% respectively. The overall market liquidity recorded a deficit of Rs 57bn as CBSL injected Rs 50bn through a Reverse Repo auction at an average rate of 7.98%.

info@perpetualtreasuries.com- 05th April 2016

Maturity	**Offer %**	**Bid %**	**GAP**	**5-Apr-2016**	**4-Apr-2016**
3m	**8.50**	**8.75**		**8.63**	**9.13**
6m	**9.50**	**9.75**	1.00	**9.63**	**9.63**
1y	**10.00**	**10.25**	0.50	**10.13**	**10.38**
1-Feb-18	**10.55**	**10.80**	0.55	**10.68**	**11.10**
1-Jul-19	**11.30**	**11.60**	0.77	**11.45**	**11.60**
1-May-20	**11.75**	**11.80**	0.33	**11.78**	**11.95**
1-Aug-21	**11.82**	**11.87**	0.07	**11.85**	**12.05**
1-Oct-22	**11.95**	**12.05**	0.16	**12.00**	**12.10**
1-Sep-23	**12.00**	**12.10**	0.05	**12.05**	**12.15**
1-Jan-24	**12.10**	**12.20**	0.10	**12.15**	**12.18**
15-Mar-25	**12.15**	**12.25**	0.05	**12.20**	**12.23**
1-Jun-26	**12.20**	**12.35**	0.07	**12.28**	**12.35**
1-Sep-28	**12.40**	**12.45**	0.15	**12.43**	**12.38**
1-May-29	**12.40**	**12.50**	0.02	**12.45**	**12.45**
15-May-30	**12.45**	**12.55**	0.05	**12.50**	**12.50**
1-Jan-32	**12.50**	**12.60**	0.05	**12.55**	**12.53**
1-Jan-34	**12.55**	**12.65**	0.05	**12.60**	**12.60**
15-Mar-35	**12.70**	**12.80**	0.15	**12.75**	**12.68**
1-Jan-41	**12.75**	**12.90**	0.07	**12.83**	**12.83**
1-Jun-44	**12.80**	**12.90**	0.03	**12.85**	**12.85**
1-Mar-45	**12.85**	**13.00**	0.07	**12.93**	**12.93**



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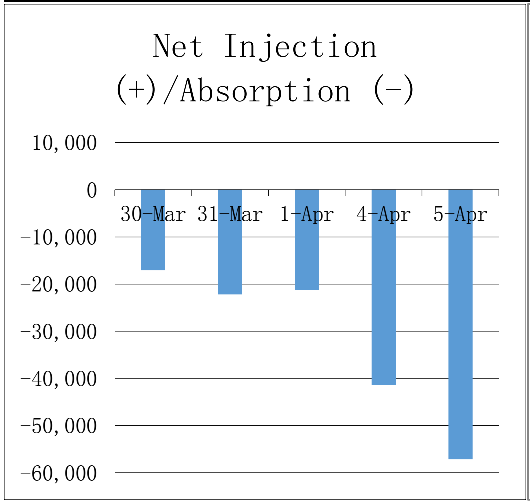
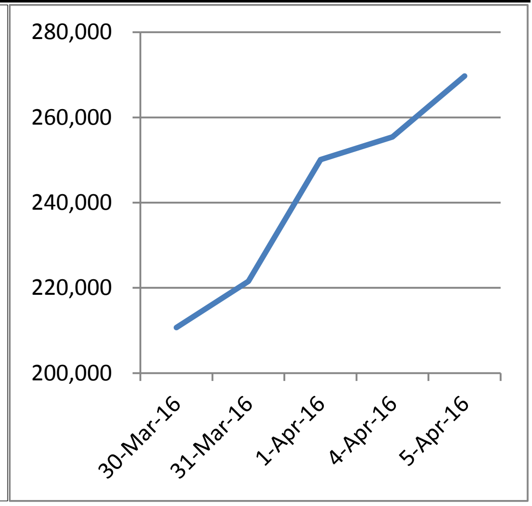
Market Liquidity	30-Mar-16	31-Mar-16	1-Apr-16	4-Apr-16	5-Apr-16
Standing Deposit Facility(Mn)	14,452	20,155	27,943	24,017	22,488
Standing Lending Facility(Mn)	(31,530)	(22,334)	(30,688)	(25,425)	(29,661)
Repo/Reverse Repo Auction	-	(20,000)	(30,000)	(40,000)	(50,000)
Net Injection(+)Absorption(-)	(17,078)	(22,179)	(21,245)	(41,408)	(57,173)
CBSL Holdings: (Mn)	210,694	221,546	250,116	255,443	269,720





Repo Market	30-Mar-16	31-Mar-16	1-Apr-16	4-Apr-16	5-Apr-16
Minimum Rate:	7.90%	7.90%	7.90%	7.98%	7.98%
Maximum Rate:	8.75%	8.75%	8.75%	8.75%	8.75%
Weighted Average:	8.00%	8.03%	8.05%	8.16%	8.18%
Gross Amount:(LKR Mio)	30,420	27,600	28,200	27,460	18,940

Call Money Market	30-Mar-16	31-Mar-16	1-Apr-16	4-Apr-16	5-Apr-16
Minimum Rate:	8.00%	8.00%	8.10%	7.95%	7.95%
Maximum Rate:	8.10%	8.15%	8.15%	8.15%	8.15%
Weighted Average:	8.05%	8.09%	8.14%	8.14%	8.14%
Gross Amount:(LKR Mio)	17,060	13,050	18,900	15,530	14,960
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	144.50/90				

Forex Volumes (4-Aprl-2016)	USD (Mn)	Average
Cash	17.75	143.8600
TOM	13.00	143.8731
Spot	2.75	143.9000
Forwards	56.25	
Total	89.75	

Commodities	USD
Gold	1233.40
Crude Oil	35.65
Brent Oil	37.65

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

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