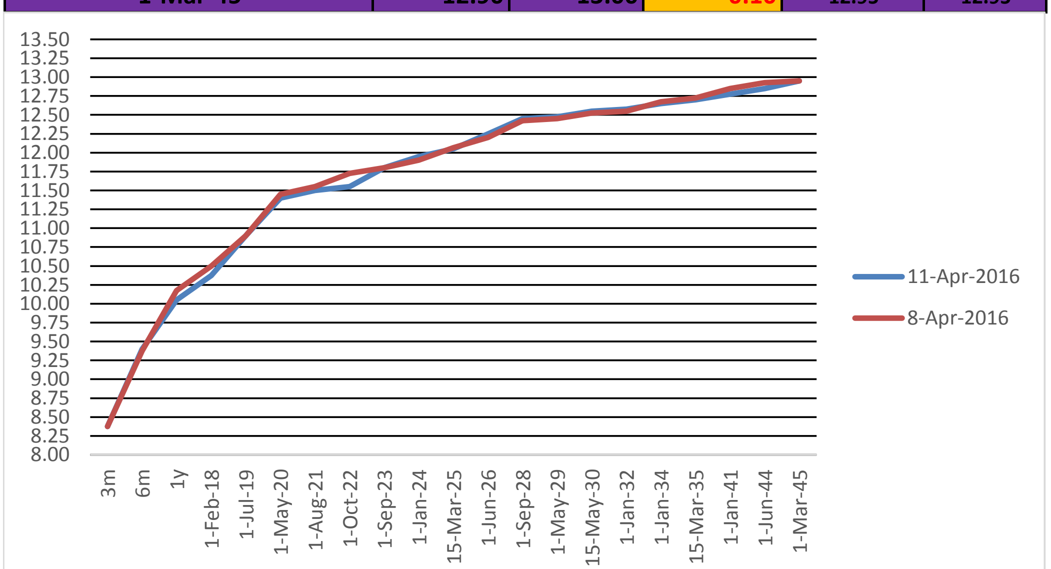
The secondary bond market yields remained volatile throughout the day with liquid 9year maturity recording an intra-day low of 12.00% before closing at 12.10% while the 01st June 2026 maturity was exchanged between 12.15-12.30% levels. On the long end of the yield curve the 15th May 2030 was traded between 12.45-12.55%.

CBSL has announced another bond auction next week with Rs 5bn each will be offered on 2020, 2022 & 2024 maturities.

In the overnight money market overnight repo and call money were exchanged at an average of 8.10% & 8.14% respectively. At the close of trading the overall market liquidity recorded a deficit figure of Rs 42bn.

info@perpetualtreasuries.com-11th April 2016

Maturity	Offer %	Bid %	GAP	11-Apr-2016	8-Apr-2016
3m	8.25	8.50		8.38	8.38
6m	9.30	9.50	1.03	9.40	9.38
1y	9.90	10.20	0.65	10.05	10.18
1-Feb-18	10.25	10.50	0.32	10.38	10.50
1-Jul-19	10.80	11.00	0.53	10.90	10.90
1-May-20	11.35	11.45	0.50	11.40	11.45
1-Aug-21	11.45	11.55	0.10	11.50	11.55
1-Oct-22	11.50	11.60	0.05	11.55	11.73
1-Sep-23	11.70	11.90	0.25	11.80	11.80
1-Jan-24	11.90	12.00	0.15	11.95	11.90
15-Mar-25	12.00	12.10	0.10	12.05	12.07
1-Jun-26	12.20	12.30	0.20	12.25	12.20
1-Sep-28	12.40	12.50	0.20	12.45	12.43
1-May-29	12.45	12.50	0.03	12.48	12.45
15-May-30	12.50	12.60	0.08	12.55	12.53
1-Jan-32	12.55	12.60	0.02	12.58	12.55
1-Jan-34	12.60	12.70	0.07	12.65	12.68
15-Mar-35	12.65	12.75	0.05	12.70	12.73
1-Jan-41	12.75	12.80	0.08	12.78	12.85
1-Jun-44	12.80	12.90	0.08	12.85	12.93
1-Mar-45	12.90	13.00	0.10	12.95	12.95



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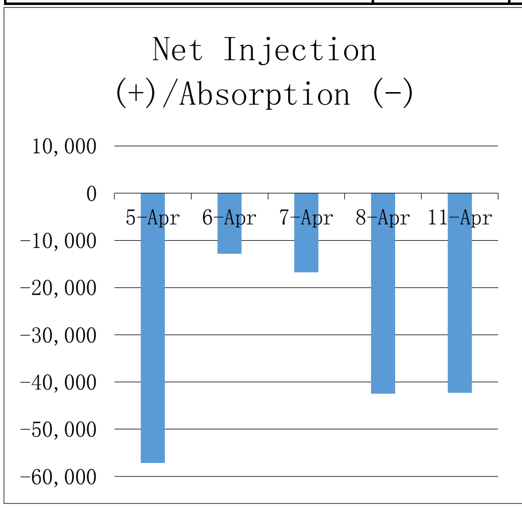
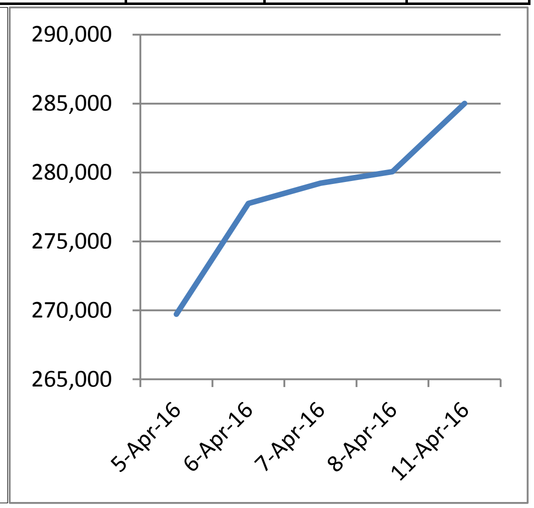
Market Liquidity	5-Apr-16	6-Apr-16	7-Apr-16	8-Apr-16	11-Apr-16
Standing Deposit Facility(Mn)	22,488	24,738	22,203	8,248	13,183
Standing Lending Facility(Mn)	(29,661)	(17,589)	(23,995)	(10,726)	(15,455)
Repo/Reverse Repo Auction	(50,000)	(20,000)	(15,000)	(40,000)	(40,000)
Net Injection(+)Absorption(-)	(57,173)	(12,851)	(16,792)	(42,478)	(42,272)
CBSL Holdings: (Mn)	269,720	277,749	279,228	280,068	285,010





Repo Market	5-Apr-16	6-Apr-16	7-Apr-16	8-Apr-16	11-Apr-16
Minimum Rate:	7.98%	7.98%	7.98%	7.90%	7.70%
Maximum Rate:	8.75%	8.75%	8.75%	8.75%	8.75%
Weighted Average:	8.18%	8.07%	8.10%	8.09%	8.10%
Gross Amount:(LKR Mio)	18,940	31,100	24,790	28,360	26,250

Call Money Market	5-Apr-16	6-Apr-16	7-Apr-16	8-Apr-16	11-Apr-16
Minimum Rate:	7.95%	8.10%	8.10%	8.10%	8.00%
Maximum Rate:	8.15%	8.15%	8.15%	8.15%	8.15%
Weighted Average:	8.14%	8.15%	8.15%	8.15%	8.14%
Gross Amount:(LKR Mio)	14,960	14,960	16,840	17,340	15,080
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	144.90/30				

Forex Volumes (8-Aprl-2016)	**USD (Mn)**	**Average**
Cash	4.00	143.8200
TOM	5.00	143.8800
Spot	5.00	143.9000
Forwards	24.00	
Total	38.00	

Commodities	USD
Gold	1252.70
Crude Oil	39.72
Brent Oil	41.96

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

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Contact ***112206123***
Email : info@perpetualtreasuries.com