

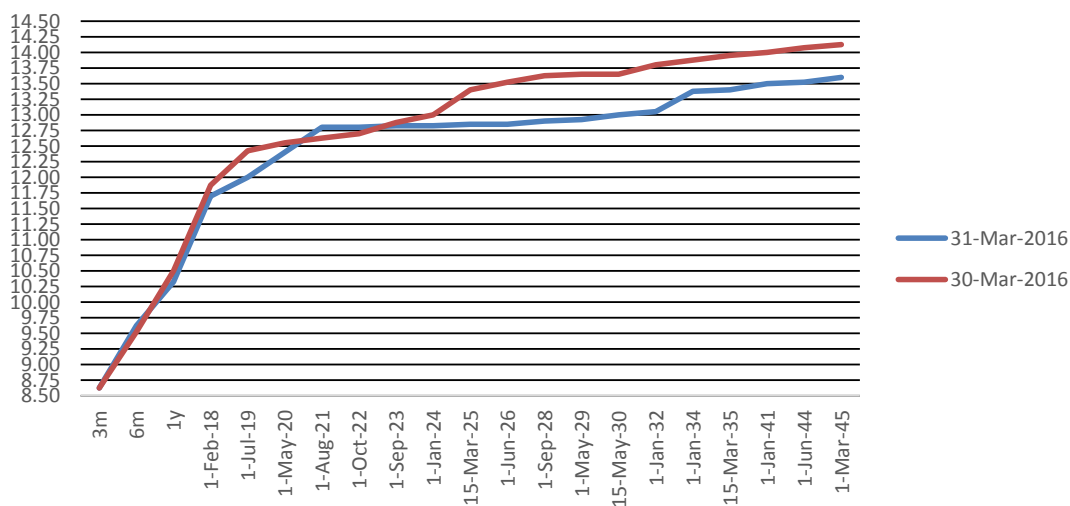
The bond market yields continued with its downward trend mainly driven by the bond auction where the 2018 & 2019 was averaged at 11.75% while the 2021 & 2028 maturities were taken at an average of 13.00%, 13.72% respectively. The CBSL offered 25bn worth of bonds and accepted more than Rs 50bn with more being taken from the 2028 maturity.

In the secondary market after the auction the 15<sup>th</sup> March 2025 bond was traded below 12.90% and the 15<sup>th</sup> May 2030 bond was taken up to 13.00%. The 01<sup>st</sup> Sep 2028 bond which was auctioned today was exchanged between 12.90-13.10% levels.

In the overnight money market the Repo & Call money were exchanged at an average of 8.03% & 8.09% respectively. The overall market liquidity recorded a deficit figure of Rs 22.18bn as CBSL injected Rs 20bn through a Reverse Repo auction at a rate of 7.90% and another Rs 22.3bn was borrowed through the standing lending facility (SLF).

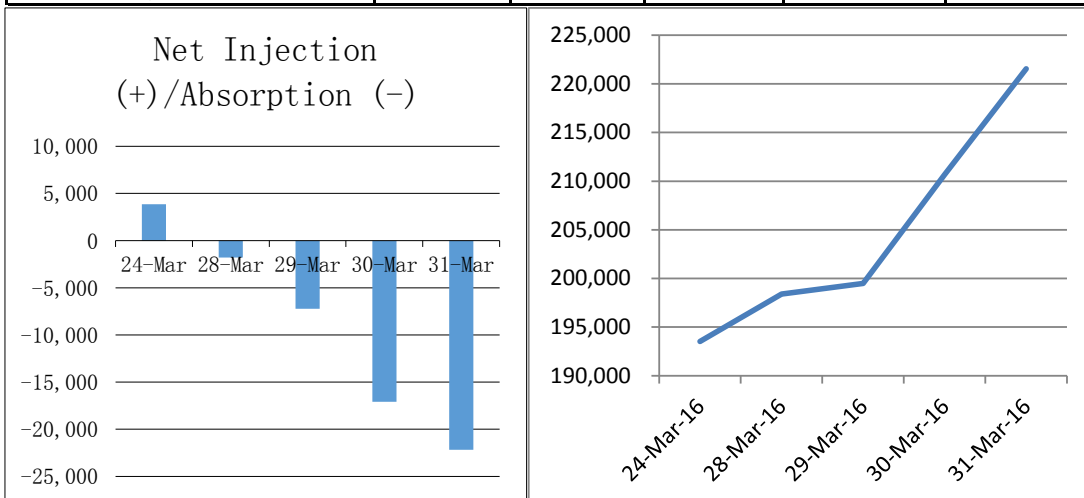
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<b>Maturity</b>	<b>Offer %</b>	<b>Bid %</b>	<b>GAP</b>	<b>31-Mar-2016</b>	<b>30-Mar-2016</b>
3m	8.50	8.75		8.63	8.63
6m	9.50	9.75	1.00	9.63	9.53
1y	10.25	10.40	0.70	10.33	10.50
1-Feb-18	11.50	11.90	1.38	11.70	11.88
1-Jul-19	11.75	12.25	0.30	12.00	12.43
1-May-20	12.30	12.50	0.40	12.40	12.55
1-Aug-21	12.75	12.85	0.40	12.80	12.63
1-Oct-22	12.70	12.90	0.00	12.80	12.70
1-Sep-23	12.75	12.90	0.02	12.83	12.88
1-Jan-24	12.80	12.85	0.00	12.83	13.00
15-Mar-25	12.80	12.90	0.03	12.85	13.40
1-Jun-26	12.80	12.90	0.00	12.85	13.53
1-Sep-28	12.85	12.95	0.05	12.90	13.63
1-May-29	12.85	13.00	0.03	12.93	13.65
15-May-30	12.95	13.05	0.07	13.00	13.65
1-Jan-32	13.00	13.10	0.05	13.05	13.80
1-Jan-34	13.25	13.50	0.32	13.38	13.88
15-Mar-35	13.30	13.50	0.03	13.40	13.95
1-Jan-41	13.40	13.60	0.10	13.50	14.00
1-Jun-44	13.45	13.60	0.02	13.53	14.08
1-Mar-45	13.50	13.70	0.08	13.60	14.13



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<b>Market Liquidity</b>	<b>24-Mar-16</b>	<b>28-Mar-16</b>	<b>29-Mar-16</b>	<b>30-Mar-16</b>	<b>31-Mar-16</b>
Standing Deposit Facility(Mn)	15,390	17,341	12,975	14,452	<b>20,155</b>
Standing Lending Facility(Mn)	(11,520)	(19,125)	(20,210)	(31,530)	<b>(22,334)</b>
Repo/Reverse Repo Auction	-	-	-	-	<b>(20,000)</b>
Net Injection(+)/Absorption(-)	3,870	(1,784)	(7,235)	(17,078)	<b>(22,179)</b>
<b>CBSL Holdings: (Mn)</b>	<b>193,527</b>	<b>198,389</b>	<b>199,483</b>	<b>210,694</b>	<b>221,546</b>



<b>Repo Market</b>	<b>24-Mar-16</b>	<b>28-Mar-16</b>	<b>29-Mar-16</b>	<b>30-Mar-16</b>	<b>31-Mar-16</b>
Minimum Rate:	7.85%	7.90%	7.90%	7.90%	7.90%
Maximum Rate:	8.75%	8.75%	8.75%	8.75%	8.75%
Weighted Average:	8.00%	8.01%	7.98%	8.00%	8.03%
Gross Amount:( LKR Mio)	33,600	30,920	36,161	30,420	27,600

<b>Call Money Market</b>	<b>24-Mar-16</b>	<b>28-Mar-16</b>	<b>29-Mar-16</b>	<b>30-Mar-16</b>	<b>31-Mar-16</b>
Minimum Rate:	7.90%	7.95%	8.00%	8.00%	8.00%
Maximum Rate:	8.10%	8.00%	8.10%	8.10%	8.15%
Weighted Average:	7.99%	7.98%	8.03%	8.05%	8.09%
Gross Amount:(LKR Mio)	22,720	18,000	16,720	17,060	13,050
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** 146.15/30

**Forex Volumes (30-Mar-2016)** **USD (Mn)** **Average**

<b>Cash</b>	2.00	143.8400
<b>TOM</b>	13.20	143.8800
<b>Spot</b>	2.00	143.8400
<b>Forwards</b>	27.99	
<b>Total</b>	45.19	

<b>Commodities</b>	<b>USD</b>
<b>Gold</b>	<b>1238.50</b>
<b>Crude Oil</b>	<b>38.12</b>
<b>Brent Oil</b>	<b>40.08</b>

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



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