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Appendix A

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Appendix B

The All Share Price Index

The All Share Price Index is one of the principal stock indices of the Colombo Stock Exchange in Sri Lanka. ASPI measures the movement of share prices of all listed companies. It is based on market capitalisation. Weighting of shares is conducted in proportion to the issued ordinary capital of the listed companies, valued at current market price (i.e. market capitalisation).

Milanka Price Index

The Milanka Price Index is one of the principal stock indices of the Colombo Stock Exchange in Sri Lanka. It is composed of a select group of 25 stocks, a list which is reviewed each quarter, as opposed to the Colombo Stock Exchange's "All Share Price Index", which uses all of the ~250 stocks on the exchange to calculate an index value.

Moving Average

In statistics, a moving average, also called a rolling average and sometimes a running average, is used to analyze a set of data points by creating a series of averages of different subsets of the full data set. So a moving average is not a single number, but it is a set of numbers, each of which is the average of the corresponding subset of a larger set of data points. A simple example is if you had a data set with 100 data points, the first value of the moving average might be the arithmetic mean (one simple type of average) of data points 1 through 25. The next value would be this simple average of data points 2 through 26, and so forth, until the final value, which would be the same simple average of data points 76 through 100.

Interest Rate

An interest rate is the price a borrower pays for the use of money they do not own, for instance a small company might borrow from a bank to kick start their business, and the return a lender receives for deferring the use of funds, by lending it to the borrower. Interest rates are normally expressed as a percentage rate over the period of one year.

Unemployment

Unemployment occur when a person is available to work and currently seeking work, but the person is without work. The prevalence of unemployment is usually measured using the unemployment rate, which is defined as the percentage of those in the labor force who are unemployed. The unemployment rate is also used in economic studies and economic indexes such as the United States' Conference Board's Index of Leading Indicators as a measure of the state of the macroeconomics.

Gross Domestic Product (GDP)

The gross domestic product (GDP) or gross domestic income (GDI) is one of the measures of national income and output for a given country's economy. GDP can be defined in three ways, all of which are conceptually identical. First, it is equal to the total expenditures for all final goods and services produced within the country in a stipulated period of time (usually a 365-day year). Second, it is equal to the sum of the value added at every stage of production (the intermediate stages) by all the industries within a country, plus taxes less subsidies on products, in the period. Third, it is equal to the sum of the income generated by production in the country in the period, that is, compensation of employees, taxes on production and imports less subsidies, and gross operating surplus (or profits).

The most common approach to measuring and quantifying GDP is the expenditure method:

GDP = consumption + gross investment + government spending + (exports – imports),

or

GDP = C + I + G + (X – M).

Import and Export

In economics, an import is any good (e.g. a commodity) or service brought into one country from another country in a legitimate fashion, typically for use in trade. Import goods or services are provided to domestic consumers by foreign producers. An import in the receiving country is an export to the sending country.

Foreign-exchange

In finance, the exchange rates (also known as the foreign-exchange rate, forex rate or FX rate) between two currencies specifies how much one currency is worth in terms of

the other. It is the value of a foreign nation's currency in terms of the home nation's currency. For example an exchange rate of 102 Japanese yen (JPY, ¥) to the United States dollar (USD, \$) means that JPY 102 is worth the same as USD 1. The foreign exchange market is one of the largest markets in the world. By some estimates, about 3.2 trillion USD worth of currency changes hands every day.

Consumer Price Index

The Consumer Price Index (CPI) is the most widely used and best known measure of the changes in the cost of living or inflation. A CPI index measures changes in the general level of prices of a specified fixed basket of goods and services over time in relation to a given base period. The compilation of CPIs in Sri Lanka commenced in the early 1940s with the computation of the Colombo Working Class Index (CWCI), and the Estate Labour Index Number (ELIN). The Colombo Consumer's Price Index (CCPI), which replaced the CWCI, is based on a family budget survey conducted by the Department of Census and Statistics in 1949-50 of 455 working class households in the Colombo Municipality. The expenditure data obtained from this survey were revalued at 1952 prices to determine the weights of the new CCPI. The Greater Colombo Consumers' Price Index (GCPI) was introduced in 1989 based on the results of the nationwide "Labour Force and Socio-Economic Survey" conducted in 1985-86. In addition, the Colombo District Consumer Price Index (CDCPI) was introduced by the Central Bank of Sri Lanka in 1998, based on the Consumer Finance and Socio-Economic Survey of 1996/97.

Appendix C

All Share Price Index	Milanka Price Index	Banks Finance & Insurance	Beverage Food & Tobacco
707.74	1076.35	1771.00	711.60
713.33	1095.49	1794.09	706.75
712.94	1100.32	1801.88	716.74
710.52	1094.43	1798.18	704.68
701.34	1076.03	1781.57	695.67
705.02	1092.07	1819.97	695.08
699.15	1082.24	1809.35	686.18
693.95	1070.65	1786.20	684.82
685.09	1053.60	1751.70	677.44
680.37	1042.50	1734.31	679.40
676.77	1040.02	1733.49	670.98
669.21	1030.99	1715.79	653.02
666.07	1023.90	1694.70	655.05
662.50	1015.86	1665.76	652.41
655.91	1005.39	1623.69	642.25
656.29	1003.98	1617.99	644.49
657.80	1007.79	1622.66	640.36
661.78	1015.97	1649.73	650.19
662.12	1016.44	1654.42	653.83
665.12	1023.34	1662.48	660.36
665.94	1025.45	1665.15	663.15
666.57	1028.40	1665.06	668.10
669.31	1034.13	1665.10	671.57
668.70	1031.14	1651.98	672.59
672.47	1040.45	1664.97	676.20
679.89	1056.24	1708.61	671.79
680.74	1058.83	1707.30	675.49
684.56	1065.56	1729.03	678.73
690.03	1074.57	1753.85	683.65
698.40	1092.17	1773.91	692.09
701.44	1100.33	1780.46	705.16
699.88	1095.56	1774.17	699.96
695.75	1087.00	1754.17	702.09
689.26	1070.66	1743.09	699.13
693.48	1072.90	1740.60	714.89
694.91	1075.91	1750.49	712.59
697.57	1084.71	1764.25	714.56

Appendix D

Date	Interest Rate	Unemployment	GDP	Import	Export
9-Jan-02	0.2300	0.808	343,675	44,224	32,041
10-Jan-02	0.2300	0.808	343,675	44,224	32,041
11-Jan-02	0.2300	0.808	343,675	44,224	32,041
15-Jan-02	0.2300	0.808	343,675	44,224	32,041
16-Jan-02	0.2300	0.808	343,675	44,224	32,041
17-Jan-02	0.2300	0.808	343,675	44,224	32,041
18-Jan-02	0.2300	0.808	343,675	44,224	32,041
21-Jan-02	0.2300	0.808	343,675	44,224	32,041
22-Jan-02	0.2300	0.808	343,675	44,224	32,041
23-Jan-02	0.2300	0.808	343,675	44,224	32,041
24-Jan-02	0.2300	0.808	343,675	44,224	32,041
25-Jan-02	0.2300	0.808	343,675	44,224	32,041
29-Jan-02	0.2300	0.808	343,675	44,224	32,041
30-Jan-02	0.2300	0.808	343,675	44,224	32,041
31-Jan-02	0.2300	0.808	343,675	44,224	32,041
1-Feb-02	0.2300	0.808	343,675	38,122	34,678
5-Feb-02	0.2300	0.808	343,675	38,122	34,678
6-Feb-02	0.2300	0.808	343,675	38,122	34,678
7-Feb-02	0.2300	0.808	343,675	38,122	34,678
8-Feb-02	0.2300	0.808	343,675	38,122	34,678
11-Feb-02	0.2300	0.808	343,675	38,122	34,678
12-Feb-02	0.2300	0.808	343,675	38,122	34,678
13-Feb-02	0.2300	0.808	343,675	38,122	34,678
14-Feb-02	0.2300	0.808	343,675	38,122	34,678
15-Feb-02	0.2300	0.808	343,675	38,122	34,678
18-Feb-02	0.2300	0.808	343,675	38,122	34,678
19-Feb-02	0.2300	0.808	343,675	38,122	34,678
20-Feb-02	0.2300	0.808	343,675	38,122	34,678
21-Feb-02	0.2300	0.808	343,675	38,122	34,678
22-Feb-02	0.2300	0.808	343,675	38,122	34,678

Appendix E

SN	Actual Data	With 10 years Data 39 Variables	Accuracy in %
1	2,560.10	720.64	28.15
2	2,529.96	720.64	28.48
3	2,510.40	720.64	28.71
4	2,488.55	720.64	28.96
5	2,432.21	720.64	29.63
6	2,403.43	720.64	29.98
7	2,434.95	720.64	29.60
8	2,446.38	720.64	29.46
9	2,432.71	720.64	29.62
10	2,382.16	720.64	30.25
11	2,378.88	720.64	30.29
12	2,378.88	720.64	30.29
13	2,387.93	720.64	30.18
14	2,452.39	720.64	29.39
15	2,436.71	720.64	29.57
16	2,433.50	720.64	29.61
17	2,444.31	720.64	29.48
18	2,444.71	720.64	29.48
19	2,433.79	720.64	29.61
20	2,446.13	720.64	29.46
21	2,453.56	720.64	29.37
22	2,434.04	720.64	29.61
23	2,437.45	720.64	29.57
24	2,454.89	720.64	29.36
25	2,463.82	720.64	29.25
26	2,485.77	720.64	28.99
27	2,494.84	720.64	28.89
28	2,507.42	720.64	28.74
29	2,505.90	720.64	28.76
30	2,485.05	720.64	29.00
31	2,497.10	720.64	28.86
32	2,503.54	720.64	28.79
33	2,516.97	720.64	28.63
34	2,510.79	720.64	28.70
35	2,520.98	720.64	28.59
36	2,527.62	720.64	28.51
37	2,534.19	720.64	28.44
38	2,539.94	720.64	28.37

Appendix F

SN	Actual Data	With 5 years Data 39 Variables	Accuracy in %
1	2,560.10	2450.370138	95.71
2	2,529.96	2450.370138	96.85
3	2,510.40	2450.370138	97.61
4	2,488.55	2450.370138	98.47
5	2,432.21	2450.370138	99.25
6	2,403.43	2450.370138	98.05
7	2,434.95	2450.370138	99.37
8	2,446.38	2450.370138	99.84
9	2,432.71	2450.370138	99.27
10	2,382.16	2450.370138	97.14
11	2,378.88	2450.370138	96.99
12	2,378.88	2450.370138	96.99
13	2,387.93	2450.370138	97.39
14	2,452.39	2450.370138	99.92
15	2,436.71	2450.370138	99.44
16	2,433.50	2450.370138	99.31
17	2,444.31	2450.370138	99.75
18	2,444.71	2450.370138	99.77
19	2,433.79	2450.370138	99.32
20	2,446.13	2450.370138	99.83
21	2,453.56	2450.370138	99.87
22	2,434.04	2450.370138	99.33
23	2,437.45	2450.370138	99.47
24	2,454.89	2450.370138	99.82
25	2,463.82	2450.370138	99.45
26	2,485.77	2450.370138	98.58
27	2,494.84	2450.370138	98.22
28	2,507.42	2450.370138	97.72
29	2,505.90	2450.370138	97.78
30	2,485.05	2450.370138	98.60
31	2,497.10	2450.370138	98.13
32	2,503.54	2450.370138	97.88
33	2,516.97	2450.370138	97.35
34	2,510.79	2450.370138	97.59
35	2,520.98	2450.370138	97.20
36	2,527.62	2450.370138	96.94
37	2,534.19	2450.370138	96.69
38	2,539.94	2450.370138	96.47

Appendix G

SN	Actual Data	With 5 years Data 33 Variables	Accuracy in %
1	2,560.10	2408.915866	94.09
2	2,529.96	2408.915866	95.22
3	2,510.40	2408.915866	95.96
4	2,488.55	2408.915866	96.80
5	2,432.21	2408.915866	99.04
6	2,403.43	2408.915866	99.77
7	2,434.95	2408.915866	98.93
8	2,446.38	2408.915866	98.47
9	2,432.71	2408.915866	99.02
10	2,382.16	2408.915866	98.88
11	2,378.88	2408.915866	98.74
12	2,378.88	2408.915866	98.74
13	2,387.93	2408.915866	99.12
14	2,452.39	2408.915866	98.23
15	2,436.71	2408.915866	98.86
16	2,433.50	2408.915866	98.99
17	2,444.31	2408.915866	98.55
18	2,444.71	2408.915866	98.54
19	2,433.79	2408.915866	98.98
20	2,446.13	2408.915866	98.48
21	2,453.56	2408.915866	98.18
22	2,434.04	2408.915866	98.97
23	2,437.45	2408.915866	98.83
24	2,454.89	2408.915866	98.13
25	2,463.82	2408.915866	97.77
26	2,485.77	2408.915866	96.91
27	2,494.84	2408.915866	96.56
28	2,507.42	2408.915866	96.07
29	2,505.90	2408.915866	96.13
30	2,485.05	2408.915866	96.94
31	2,497.10	2408.915866	96.47
32	2,503.54	2408.915866	96.22
33	2,516.97	2408.915866	95.71
34	2,510.79	2408.915866	95.94
35	2,520.98	2408.915866	95.55
36	2,527.62	2408.915866	95.30
37	2,534.19	2408.915866	95.06
38	2,539.94	2408.915866	95.06

Appendix H

SN	Actual Data	With 5 years Data 33 Variables	Accuracy in %
1	2,560.10	2414.179713	94.30
2	2,529.96	2414.179713	95.42
3	2,510.40	2414.179713	96.17
4	2,488.55	2414.179713	97.01
5	2,432.21	2414.179713	99.26
6	2,403.43	2414.179713	99.55
7	2,434.95	2414.179713	99.15
8	2,446.38	2414.179713	98.68
9	2,432.71	2414.179713	99.24
10	2,382.16	2414.179713	98.66
11	2,378.88	2414.179713	98.52
12	2,378.88	2414.179713	98.52
13	2,387.93	2414.179713	98.90
14	2,452.39	2414.179713	98.44
15	2,436.71	2414.179713	99.08
16	2,433.50	2414.179713	99.21
17	2,444.31	2414.179713	98.77
18	2,444.71	2414.179713	98.75
19	2,433.79	2414.179713	99.19
20	2,446.13	2414.179713	98.69
21	2,453.56	2414.179713	98.39
22	2,434.04	2414.179713	99.18
23	2,437.45	2414.179713	99.05
24	2,454.89	2414.179713	98.34
25	2,463.82	2414.179713	97.99
26	2,485.77	2414.179713	97.12
27	2,494.84	2414.179713	96.77
28	2,507.42	2414.179713	96.28
29	2,505.90	2414.179713	96.34
30	2,485.05	2414.179713	97.15
31	2,497.10	2414.179713	96.68
32	2,503.54	2414.179713	96.43
33	2,516.97	2414.179713	95.92
34	2,510.79	2414.179713	96.15
35	2,520.98	2414.179713	95.76
36	2,527.62	2414.179713	95.51
37	2,534.19	2414.179713	95.26
38	2,539.94	2414.179713	94.30

Appendix I

SN	Actual Data	With 3 years Data 39 Variables	Accuracy
1	2,560.10	2520.714207	98.46155
2	2,529.96	2520.714207	99.63455
3	2,510.40	2520.714207	99.58914
4	2,488.55	2520.714207	98.70751
5	2,432.21	2520.714207	96.36116
6	2,403.43	2520.714207	95.12013
7	2,434.95	2520.714207	96.47778
8	2,446.38	2520.714207	96.96146
9	2,432.71	2520.714207	96.38246
10	2,382.16	2520.714207	94.18367
11	2,378.88	2520.714207	94.03777
12	2,378.88	2520.714207	94.03777
13	2,387.93	2520.714207	94.43936
14	2,452.39	2520.714207	97.21397
15	2,436.71	2520.714207	96.55256
16	2,433.50	2520.714207	96.4161
17	2,444.31	2520.714207	96.8742
18	2,444.71	2520.714207	96.89107
19	2,433.79	2520.714207	96.42844
20	2,446.13	2520.714207	96.95093
21	2,453.56	2520.714207	97.26299
22	2,434.04	2520.714207	96.43908
23	2,437.45	2520.714207	96.58396
24	2,454.89	2520.714207	97.31865
25	2,463.82	2520.714207	97.69081
26	2,485.77	2520.714207	98.59423
27	2,494.84	2520.714207	98.96289
28	2,507.42	2520.714207	99.46981
29	2,505.90	2520.714207	99.40883
30	2,485.05	2520.714207	98.56485
31	2,497.10	2520.714207	99.05433
32	2,503.54	2520.714207	99.314
33	2,516.97	2520.714207	99.85124
34	2,510.79	2520.714207	99.60474
35	2,520.98	2520.714207	99.98946
36	2,527.62	2520.714207	99.72679
37	2,534.19	2520.714207	99.46824
38	2,539.94	2520.714207	99.24306

