

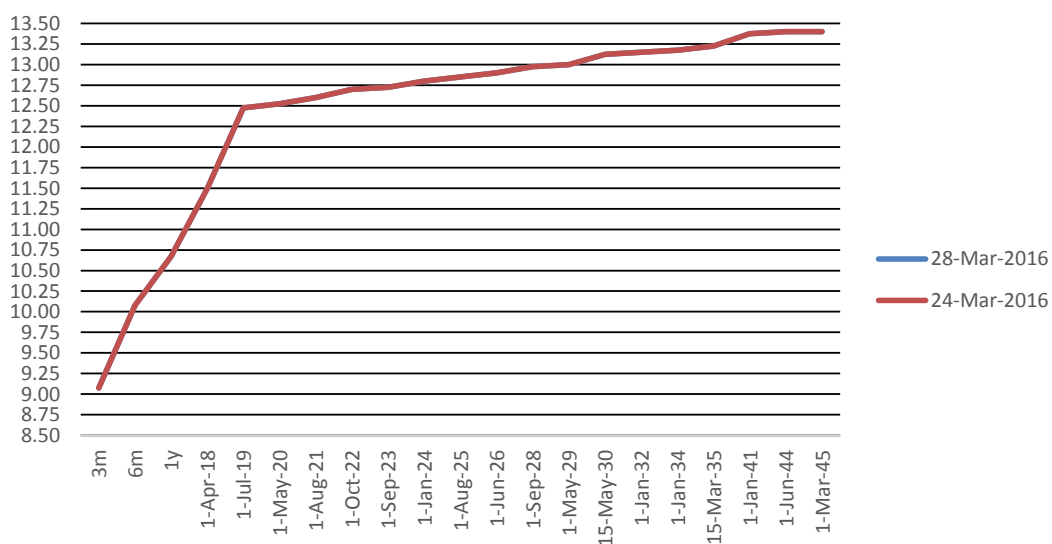
The new trading week started on a sluggish note as investors remained on the sideline ahead of the monthly monetary policy decision which will be released tomorrow.

The secondary bond market yields will be tested again as CBSL has planned for another bond auction with Rs 10bn each will be offered on 2020,2025,2026 & 2030 maturities. The settlement for the following auction will be 01st April 2016.

In the overnight money market the repo was exchanged at an average of 8.01% which is above the standing lending facility rate (SLF) while the call money was traded between 7.95-8.00%. At the close of trading the market liquidity recorded a deficit of Rs 1.78bn with central bank holding on government securities recording Rs 198.39bn.

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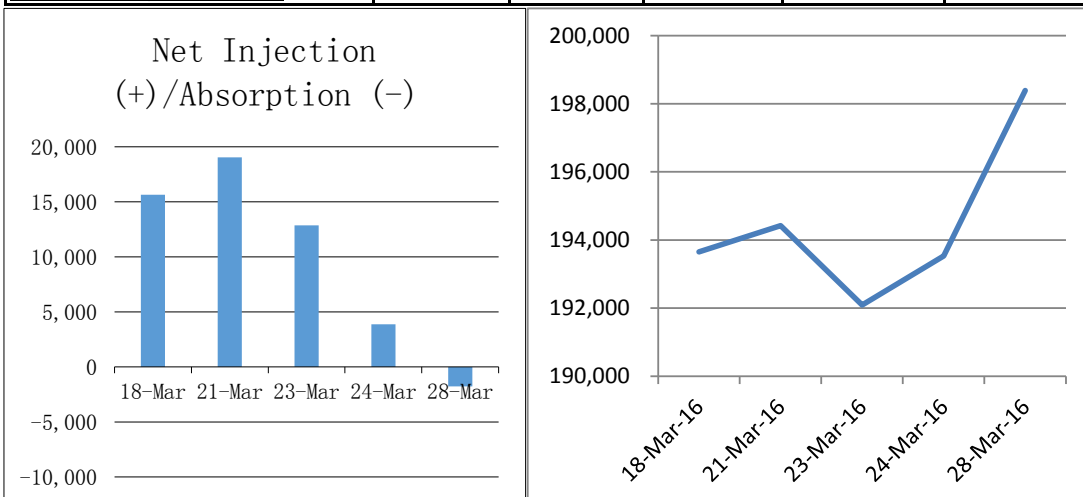
Maturity	Offer %	Bid %	GAP	28-Mar-2016	24-Mar-2016
3m	8.90	9.25		9.08	9.08
6m	9.95	10.20	1.00	10.08	10.08
1y	10.55	10.80	0.60	10.68	10.68
1-Apr-18	11.25	11.75	0.82	11.50	11.50
1-Jul-19	12.20	12.75	0.98	12.48	12.48
1-May-20	12.30	12.75	0.05	12.53	12.53
1-Aug-21	12.40	12.80	0.08	12.60	12.60
1-Oct-22	12.50	12.90	0.10	12.70	12.70
1-Sep-23	12.55	12.90	0.03	12.73	12.73
1-Jan-24	12.60	13.00	0.07	12.80	12.80
1-Aug-25	12.70	13.00	0.05	12.85	12.85
1-Jun-26	12.80	13.00	0.05	12.90	12.90
1-Sep-28	12.90	13.05	0.08	12.98	12.98
1-May-29	12.95	13.05	0.02	13.00	13.00
15-May-30	13.00	13.25	0.13	13.13	13.13
1-Jan-32	13.05	13.25	0.03	13.15	13.15
1-Jan-34	13.10	13.25	0.03	13.18	13.18
15-Mar-35	13.15	13.30	0.05	13.23	13.23
1-Jan-41	13.25	13.50	0.15	13.38	13.38
1-Jun-44	13.30	13.50	0.03	13.40	13.40
1-Mar-45	13.30	13.50	0.00	13.40	13.40



T-bond rates are indicative

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Market Liquidity	18-Mar-16	21-Mar-16	23-Mar-16	24-Mar-16	28-Mar-16
Standing Deposit Facility(Mn)	17,405	21,426	12,850	15,390	17,341
Standing Lending Facility(Mn)	(1,750)	(2,400)	-	(11,520)	(19,125)
Repo/Reverse Repo Auction	-	-	-	-	-
Net Injection(+)/Absorption(-)	15,655	19,026	12,850	3,870	(1,784)
CBSL Holdings: (Mn)	193,648	194,422	192,092	193,527	198,389



Repo Market	18-Mar-16	21-Mar-16	23-Mar-16	24-Mar-16	28-Mar-16
Minimum Rate:	7.80%	7.65%	7.70%	7.85%	7.90%
Maximum Rate:	8.50%	8.50%	8.75%	8.75%	8.75%
Weighted Average:	7.97%	7.93%	7.94%	8.00%	8.01%
Gross Amount:(LKR Mio)	19,960	27,900	34,410	33,600	30,920

Call Money Market	18-Mar-16	21-Mar-16	23-Mar-16	24-Mar-16	28-Mar-16
Minimum Rate:	7.90%	7.85%	7.85%	7.90%	7.95%
Maximum Rate:	7.95%	7.95%	8.05%	8.10%	8.00%
Weighted Average:	7.92%	7.92%	7.93%	7.99%	7.98%
Gross Amount:(LKR Mio)	16,170	16,460	24,710	22,720	18,000
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 1 Week Outright 147.90/20

Forex Volumes (24-Mar-2016)	USD (Mn)	Average
Cash	2.00	143.7500
TOM	26.00	143.8765
Spot	8.00	143.8950
Forwards	49.50	-
Total	85.50	

Commodities	USD
Gold	1219.90
Crude Oil	39.62
Brent Oil	41.03

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



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