The secondary bond market activities picked up after yesterday's bond auction as local investors showed interest on long term maturities mainly on the 15th March 2025 which was traded between 13.45 to 13.70% levels while the 15th May 2030 bond was traded below 13.70%.The CBSL will be conducting another bond auction tomorrow. Rs 25bn in total will be offered on 2year, 3year, 5year and 12year maturity.

In today's bill auction CBSL accepted only Rs 7bn worth of bids with 3months, 6months, 12months being averaged at 8.90%, 9.76% & 10.64% respectively.

In the overnight money market Repo & Call money rate were exchanged at an average of 8.00% & 8.05% respectively. Market participants borrowed more than Rs 31bn through the standing lending facility (SLF) as the overall market liquidity recorded a deficit of Rs17.07bn.

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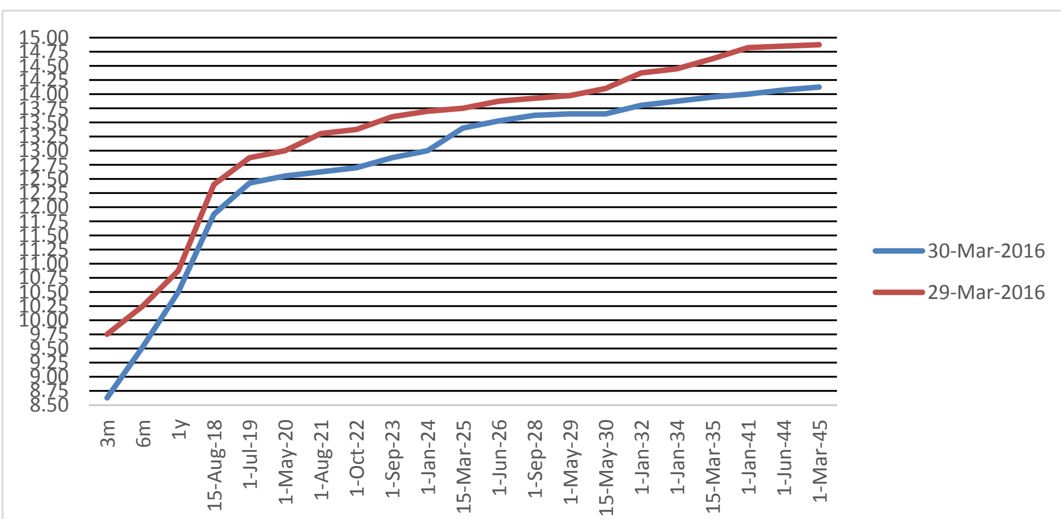
Maturity	Offer %	Bid %	GAP	30-Mar-2016	29-Mar-2016
3m	8.50	8.75		8.63	9.75
6m	9.30	9.75	0.90	9.53	10.25
1y	10.25	10.75	0.98	10.50	10.88
15-Aug-18	11.75	12.00	1.38	11.88	12.40
1-Jul-19	12.25	12.60	0.55	12.43	12.88
1-May-20	12.40	12.70	0.13	12.55	13.00
1-Aug-21	12.50	12.75	0.07	12.63	13.30
1-Oct-22	12.60	12.80	0.07	12.70	13.38
1-Sep-23	12.75	13.00	0.18	12.88	13.60
1-Jan-24	12.85	13.15	0.13	13.00	13.70
15-Mar-25	13.30	13.50	0.40	13.40	13.75
1-Jun-26	13.45	13.60	0.12	13.53	13.88
1-Sep-28	13.60	13.65	0.10	13.63	13.93
1-May-29	13.60	13.70	0.02	13.65	13.98
15-May-30	13.60	13.70	0.00	13.65	14.10
1-Jan-32	13.75	13.85	0.15	13.80	14.38
1-Jan-34	13.85	13.90	0.07	13.88	14.45
15-Mar-35	13.90	14.00	0.07	13.95	14.63
1-Jan-41	13.95	14.05	0.05	14.00	14.83
1-Jun-44	13.95	14.20	0.07	14.08	14.85
1-Mar-45	14.00	14.25	0.05	14.13	14.88



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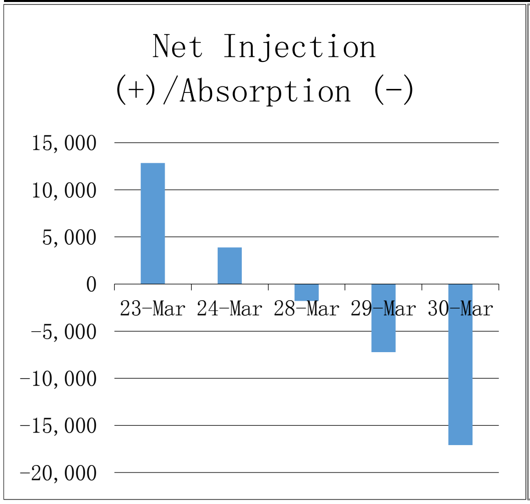
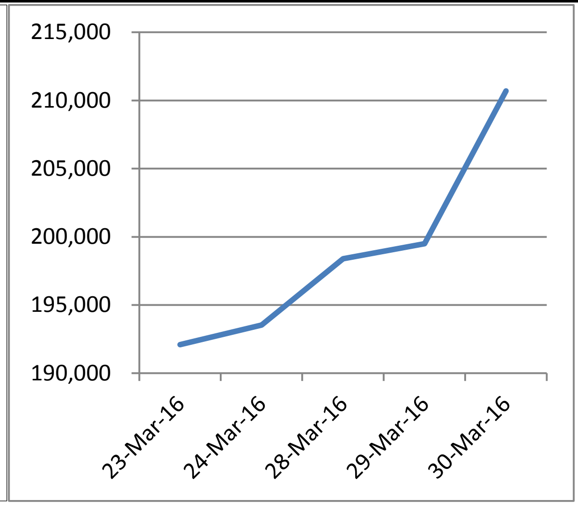
Market Liquidity	**23-Mar-16**	**24-Mar-16**	**28-Mar-16**	**29-Mar-16**	**30-Mar-16**
Standing Deposit Facility(Mn)	12,850	15,390	17,341	12,975	**14,452**
Standing Lending Facility(Mn)	-	(11,520)	(19,125)	(20,210)	**(31,530)**
Repo/Reverse Repo Auction	-	-	-	-	**-**
Net Injection(+)Absorption(-)	12,850	3,870	(1,784)	(7,235)	**(17,078)**
CBSL Holdings: (Mn)	**192,092**	**193,527**	**198,389**	**199,483**	**210,694**





Repo Market	**23-Mar-16**	**24-Mar-16**	**28-Mar-16**	**29-Mar-16**	**30-Mar-16**
Minimum Rate:	**7.70%**	**7.85%**	**7.90%**	**7.90%**	**7.90%**
Maximum Rate:	**8.75%**	**8.75%**	**8.75%**	**8.75%**	**8.75%**
Weighted Average:	**7.94%**	**8.00%**	**8.01%**	**7.98%**	**8.00%**
Gross Amount:(LKR Mio)	**34,410**	**33,600**	**30,920**	**36,161**	**30,420**

Call Money Market	**23-Mar-16**	**24-Mar-16**	**28-Mar-16**	**29-Mar-16**	**30-Mar-16**
Minimum Rate:	**7.85%**	**7.90%**	**7.95%**	**8.00%**	**8.00%**
Maximum Rate:	**8.05%**	**8.10%**	**8.00%**	**8.10%**	**8.10%**
Weighted Average:	**7.93%**	**7.99%**	**7.98%**	**8.03%**	**8.05%**
Gross Amount:(LKR Mio)	**24,710**	**22,720**	**18,000**	**16,720**	**17,060**
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	149.30/50				

Forex Volumes (29-Mar-2016)	**USD (Mn)**	**Average**
Cash	5.15	143.8272
TOM	7.00	143.8800
Spot	3.00	143.8900
Forwards	42.00	-
Total	57.15	

Commodities	**USD**
Gold	**1237.50**
Crude Oil	**38.87**
Brent Oil	**40.39**

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

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