Report Date: 28th April 2016 (SL Time 06.00pm)
The bond market yield on short tenors moved up on thin volume as CBSL managed to raise Rs 30bn through a bond auction with 2018 being averaged at 11.53% slightly above the market rate while the 01st May 2020 was averaged at 11.78% and 01st October 2022 maturity at 11.98%. On the long end of the yield curve the 14 year maturity 15th May 2030 was quoted as 12.50/60.

In the overnight money market total Rs 54bn worth of repo and call money were exchanged at an average of 8.00% & 8.13% respectively. The overall market liquidity recorded a surplus figure of Rs 8bn with CBSL holding on government securities maintained at Rs 230bn.

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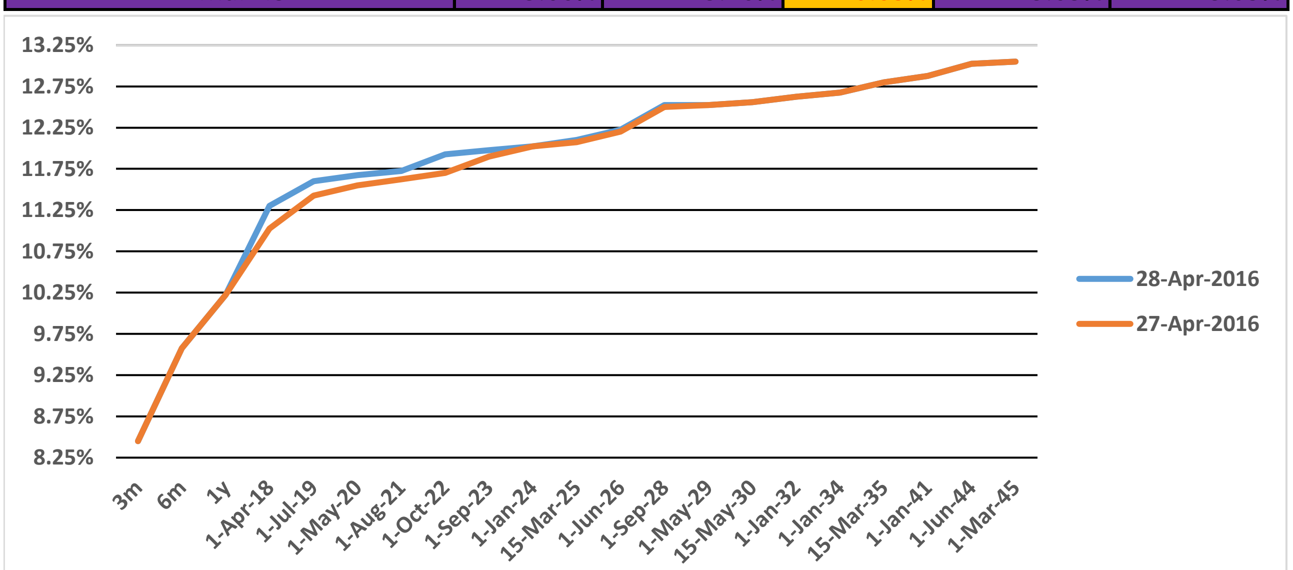
Maturity	Offer %	Bid %	GAP	28-Apr-2016	27-Apr-2016
3m	8.40%	8.50%		8.45%	8.45%
6m	9.50%	9.65%	1.13%	9.58%	9.58%
1y	10.15%	10.30%	0.65%	10.23%	10.23%
1-Apr-18	11.20%	11.40%	1.08%	11.30%	11.03%
1-Jul-19	11.50%	11.70%	0.30%	11.60%	11.43%
1-May-20	11.65%	11.70%	0.08%	11.68%	11.55%
1-Aug-21	11.70%	11.75%	0.05%	11.73%	11.63%
1-Oct-22	11.85%	12.00%	0.20%	11.93%	11.70%
1-Sep-23	11.95%	12.00%	0.05%	11.98%	11.90%
1-Jan-24	12.00%	12.05%	0.05%	12.03%	12.03%
15-Mar-25	12.05%	12.15%	0.08%	12.10%	12.08%
1-Jun-26	12.15%	12.30%	0.13%	12.23%	12.20%
1-Sep-28	12.45%	12.60%	0.30%	12.53%	12.50%
1-May-29	12.50%	12.55%	0.00%	12.53%	12.53%
15-May-30	12.52%	12.60%	0.03%	12.56%	12.56%
1-Jan-32	12.55%	12.70%	0.07%	12.63%	12.63%
1-Jan-34	12.60%	12.75%	0.05%	12.68%	12.68%
15-Mar-35	12.70%	12.90%	0.13%	12.80%	12.80%
1-Jan-41	12.80%	12.95%	0.08%	12.88%	12.88%
1-Jun-44	12.95%	13.10%	0.15%	13.03%	13.03%
1-Mar-45	13.00%	13.10%	0.03%	13.05%	13.05%



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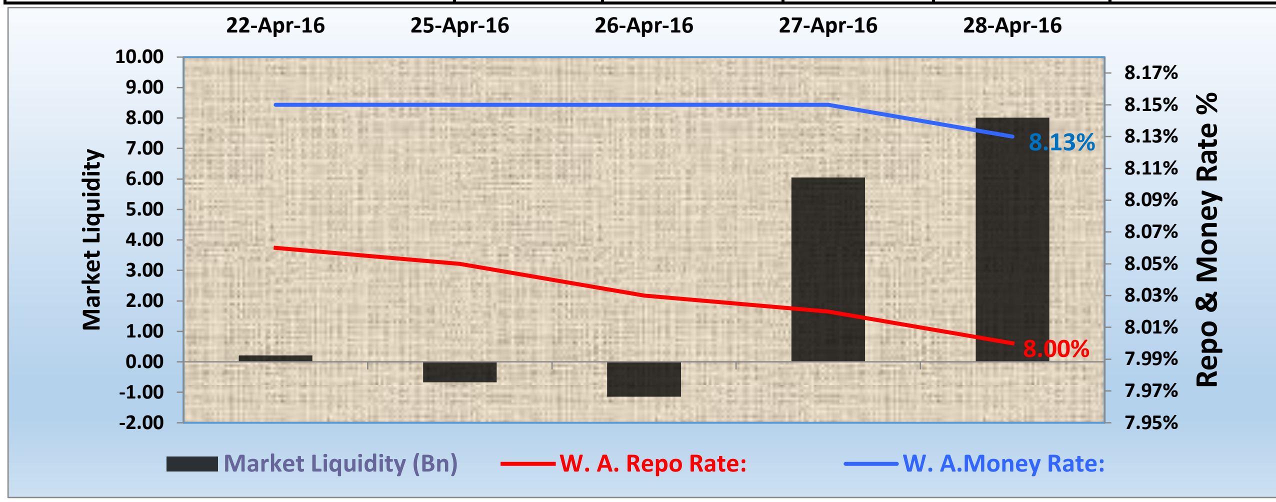
Market Liquidity	22-Apr-16	25-Apr-16	26-Apr-16	27-Apr-16	28-Apr-16
Standing Deposit Facility(Bn)	13.496	11.477	5.947	14.552	15.801
Standing Lending Facility(Bn)	(8.287)	(12.145)	(7.089)	(8.502)	(7.786)
Repo/Reverse Repo Auction (Bn)	(5.000)	-	-	-	-
Market Liquidity (Bn)	0.209	(0.668)	(1.142)	6.050	8.015
CBSL Holdings: (Bn)	243.593	234.772	229.771	231.241	230.574



Overnight Money Market	22-Apr-16	25-Apr-16	26-Apr-16	27-Apr-16	28-Apr-16
Repo					
W. A. Repo Rate:	8.06%	8.05%	8.03%	8.02%	8.00%
Gross Amount:(LKR Bn)	25.63	29.34	33.08	32.61	31.50
Call Money					
W. A.Money Rate:	8.15%	8.15%	8.15%	8.15%	8.13%
Gross Amount:(LKR Bn)	21.68	17.51	20.09	15.36	23.17

U.S. $ Yield	22-Apr-16	25-Apr-16	26-Apr-16	27-Apr-16	28-Apr-16
U.S. 10 Year Yield	1.868%	1.872%	1.915%	1.906%	1.831%
Sri Lanka Int Sovereign Yield 2025	7.000%	7.030%	7.066%	7.096%	7.089%

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	146.45/65				

Forex Volumes (27-Aprl-2016)	USD (Mn)	Average
Cash	13.00	143.8523
TOM	27.00	143.8836
Spot	4.10	143.9000
Forwards	65.02	
Total	109.12	

Commodities	USD
Gold	1257.50
Crude Oil	45.26
Brent Oil	46.88

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

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