

Report Date: 29<sup>th</sup> April 2016 (SL Time 06.00pm)

The secondary bond market activities ended on a positive note as yields fell across the maturity by 30 to 40bps.

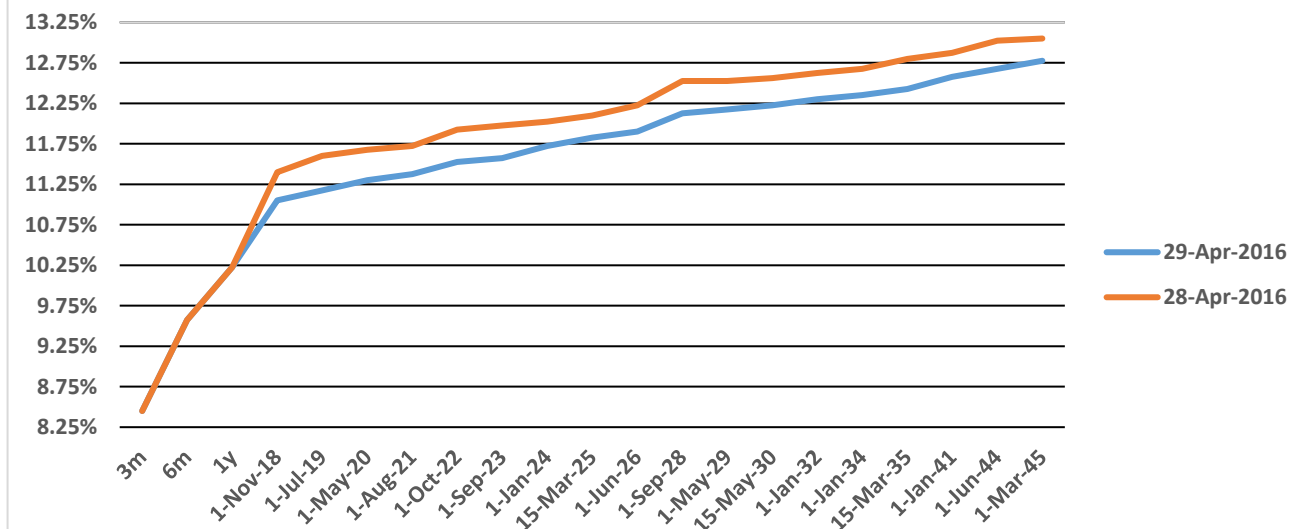
The latest rally on bond prices were triggered by the press release made by the IMF mentioning that they managed to reach a staff level agreement with Sri Lanka on a three year \$1.5bn extended fund facility.

At the close of trading the traders favorite maturities 01<sup>st</sup> June 2026 & 15<sup>th</sup> May 2030 was quoted as 11.85/95 & 12.20/25 respectively. The Foreign investors remained net sellers for the week with a net outflow of Rs 7.83bn.

In the Colombo Stock Exchange the main two index ended the month with a return of more than 7% which is the first monthly increase for the year 2016.

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<u>Maturity</u>	<u>Offer %</u>	<u>Bid %</u>	<u>GAP</u>	<u>29-Apr-2016</u>	<u>28-Apr-2016</u>
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-Nov-18	11.00%	11.10%	0.82%	11.05%	11.40%
1-Jul-19	11.10%	11.25%	0.13%	11.18%	11.60%
1-May-20	11.25%	11.35%	0.13%	11.30%	11.68%
1-Aug-21	11.30%	11.45%	0.08%	11.38%	11.73%
1-Oct-22	11.45%	11.60%	0.15%	11.53%	11.93%
1-Sep-23	11.50%	11.65%	0.05%	11.58%	11.98%
1-Jan-24	11.60%	11.85%	0.15%	11.73%	12.03%
15-Mar-25	11.75%	11.90%	0.10%	11.83%	12.10%
1-Jun-26	11.85%	11.95%	0.08%	11.90%	12.23%
1-Sep-28	12.10%	12.15%	0.23%	12.13%	12.53%
1-May-29	12.15%	12.20%	0.05%	12.18%	12.53%
15-May-30	12.20%	12.25%	0.05%	12.23%	12.56%
1-Jan-32	12.25%	12.35%	0.08%	12.30%	12.63%
1-Jan-34	12.30%	12.40%	0.05%	12.35%	12.68%
15-Mar-35	12.35%	12.50%	0.08%	12.43%	12.80%
1-Jan-41	12.50%	12.65%	0.15%	12.58%	12.88%
1-Jun-44	12.60%	12.75%	0.10%	12.68%	13.03%
1-Mar-45	12.70%	12.85%	0.10%	12.78%	13.05%



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<b>Market Liquidity</b>	<b>25-Apr-16</b>	<b>26-Apr-16</b>	<b>27-Apr-16</b>	<b>28-Apr-16</b>	<b>29-Apr-16</b>
Standing Deposit Facility(Bn)	11.477	5.947	14.552	15.801	29.098
Standing Lending Facility(Bn)	(12.145)	(7.089)	(8.502)	(7.786)	(31.556)
Repo/Reverse Repo Auction (Bn)	-	-	-	-	-
Market Liquidity (Bn)	(0.668)	(1.142)	6.050	8.015	(2.458)
<b>CBSL Holdings: (Bn)</b>	<b>234.772</b>	<b>229.771</b>	<b>231.241</b>	<b>230.574</b>	<b>239.314</b>

<b>Overnight Money Market</b>	<b>25-Apr-16</b>	<b>26-Apr-16</b>	<b>27-Apr-16</b>	<b>28-Apr-16</b>	<b>29-Apr-16</b>
<b>Repo</b>					
W. A. Repo Rate:	8.05%	8.03%	8.02%	8.00%	8.04%
Gross Amount:( LKR Bn)	29.34	33.08	32.61	31.50	17.71
<b>Call Money</b>					
W. A. Money Rate:	8.15%	8.15%	8.15%	8.13%	8.14%
Gross Amount:( LKR Bn)	17.51	20.09	15.36	23.17	10.12

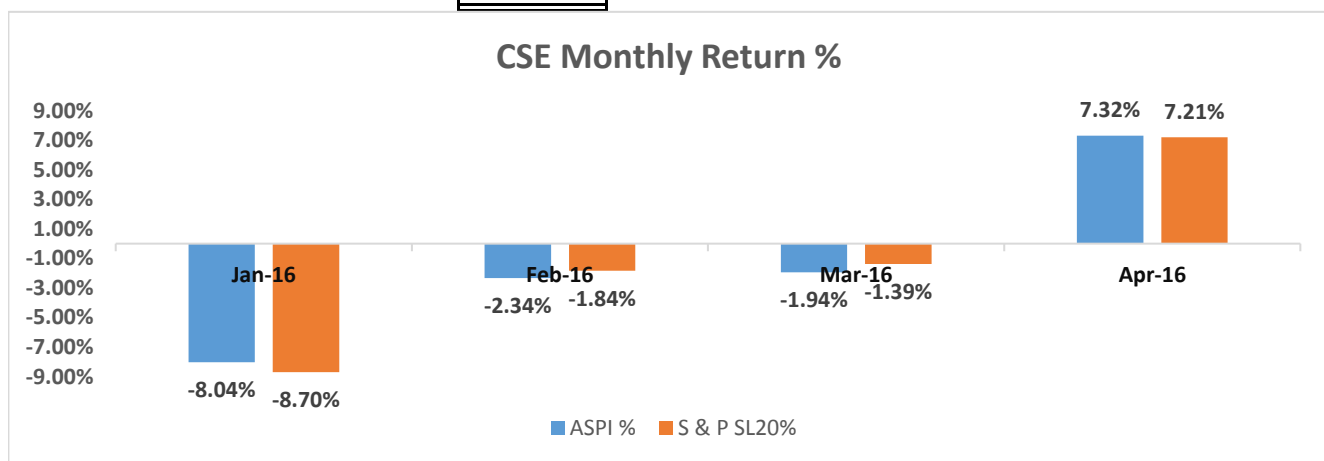
<b>U.S. \$ Yield</b>	<b>25-Apr-16</b>	<b>26-Apr-16</b>	<b>27-Apr-16</b>	<b>28-Apr-16</b>	<b>29-Apr-16</b>
U.S. 10 Year Yield	1.872%	1.915%	1.906%	1.831%	1.871%
Sri Lanka Int Sovereign Yield 2025	7.030%	7.066%	7.096%	7.089%	7.087%

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** 146.10/25

**Forex Volumes (28-Apr-2016)**      **USD (Mn)**      **Average**      **Colombo Stock Exchange**

<b>Cash</b>	-	-		<b>ASPI</b>	<b>S &amp; P SL 20</b>
<b>TOM</b>	4.00	143.7560	<b>Index</b>	6,516.26	3,435.55
<b>Spot</b>	10.25	143.9000	<b>YTD Return %</b>	-5.49%	-5.24%
<b>Forwards</b>	34.00		<b>MTD Return %</b>	7.32%	7.21%
<b>Total</b>	48.25				



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