



ශ්‍රී ලංකා මහ බැංකුව
இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 02.11.2016

Indicators	02.11.2016	01.11.2016
Total Turnover (Rs.Mn)	12,212	5,578
No of Trades	37	17
No of Securities Traded	14	9
No of Participants	17	10

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18216K256	22 Days	8.25	8.25	8.25	8.25	8.25	1,150	1	Tbill
2	LKA18216L023	29 Days	8.50	8.50	8.50	8.50	8.50	490	1	Tbill
3	LKA18217D077	155 days	9.60	9.60	9.60	9.60	9.60	250	1	Tbill
4	LKA36417H254	295 days	10.30	10.30	10.30	10.30	10.30	100	1	Tbill
5	LKA36417I013	302 Days	10.30	10.30	10.30	10.30	10.30	500	2	Tbill
6	LKB01518B013	1 Year	10.70	10.70	10.70	10.70	10.70	2,000	4	TBond
7	LKB00418J150	2 Years	11.00	11.00	11.00	11.00	11.00	1,300	2	TBond
8	LKB00718K151	2 Years	11.00	11.00	11.00	11.00	11.00	600	1	TBond
9	LKB00619I155	3 Years	11.50	11.60	11.60	11.48	11.55	4,650	10	TBond
10	LKB00520E014	3 Years	11.65	11.65	11.65	11.65	11.65	100	2	TBond
11	LKB01023I019	7 Years	11.85	11.80	11.85	11.80	11.81	572	3	TBond
12	LKB01528I017	12 Years	12.00	11.99	12.00	11.99	12.00	100	2	TBond
13	LKB01530E152	14 Years	12.10	12.12	12.13	12.10	12.11	200	3	TBond
14	LKB02035C155	18 Years	12.32	12.30	12.36	12.30	12.33	200	4	TBond

*Represents (a) Inter Dealer Direct Participant (DDP) transactions (b) Transactions between DDP and Non DDP entities above Rs.50 Mn, as reported through Bloomberg Electronic Trading Platform.

Yield Curve and Trade Volume 02.11.2016

