



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

**Public Debt Department
Government Securities Secondary Market Trade Summary* 10.10.2016**

Indicators	10.10.2016	07.10.2016
Total Turnover (Rs.Mn)	4,050	2,700
No of Trades	42	27
No of Securities Traded	10	7
No of Participants	16	13

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18217C244	165 Days	9.50	9.50	9.50	9.50	9.50	100	1	Tbill
2	LKA36417J060	355 Days	10.11	10.11	10.11	10.11	10.11	50	1	Tbill
3	LKB00618F013	2 Years	10.80	10.80	10.80	10.80	10.80	400	2	TBond
4	LKB00619I155	3 Years	11.15	11.15	11.15	11.15	11.15	500	1	TBond
5	LKB00922J011	6 Years	11.63	11.60	11.63	11.50	11.57	350	6	TBond
6	LKB01024A014	7 Years	11.45	11.45	11.45	11.45	11.45	300	2	TBond
7	LKB00824H013	8 Years	11.75	11.70	11.75	11.50	11.62	350	7	TBond
8	LKB01025H016	9 Years	11.75	11.75	11.75	11.75	11.75	50	1	TBond
9	LKB01026H014	10 Years	11.69	11.70	11.71	11.60	11.66	1,900	20	TBond
10	LKB01530E152	14 Years	12.05	12.05	12.05	12.05	12.05	50	1	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 10.10.2016

