



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

Public Debt Department
Government Securities Secondary Market Trade Summary* 12.10.2016

Indicators	12.10.2016	11.10.2016
Total Turnover (Rs.Mn)	2,222	11,891
No of Trades	18	68
No of Securities Traded	8	15
No of Participants	14	17

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00317C019	0.38 Year	9.60	9.53	9.60	9.53	9.57	722	2	TBond
2	LKB00617G153	1 Year	10.02	10.12	10.12	10.02	10.07	300	3	TBond
3	LKB00718K151	2 Years	11.00	11.00	11.00	11.00	11.00	150	3	TBond
4	LKB01019E016	3 Years	11.32	11.30	11.32	11.30	11.31	400	2	TBond
5	LKB00619I155	3 Years	11.20	11.20	11.20	11.20	11.20	200	1	TBond
6	LKB01024A014	7 Years	11.75	11.75	11.75	11.75	11.75	50	1	TBond
7	LKB00824H013	8 Years	11.80	11.79	11.80	11.75	11.79	250	4	TBond
8	LKB01226F014	10 Years	11.85	11.85	11.85	11.85	11.85	150	2	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 12.10.2016

