



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

**Public Debt Department  
Government Securities Secondary Market Trade Summary\* 29.09.2016**

Indicators	29.09.2016	28.09.2016
Total Turnover (Rs.Mn)	15,886	10,127
No of Trades	200	131
No of Securities Traded	17	15
No of Participants	17	19

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00517F157	1 Year	10.00	10.00	10.00	10.00	10.00	50	1	TBond
2	LKA36417H189	319 Days	10.00	10.00	10.00	10.00	10.00	600	2	Tbill
3	LKA36417H254	326 Days	10.00	10.00	10.00	10.00	10.00	250	1	Tbill
4	LKB01518B013	1 Year	10.10	10.10	10.10	10.10	10.10	250	3	TBond
5	LKB00418J150	2 Years	10.40	10.50	10.50	10.30	10.40	300	3	TBond
6	LKB00718K151	2 Years	10.35	10.20	10.35	10.20	10.25	600	3	TBond
7	LKB00521C016	4 Years	10.80	10.80	10.81	10.70	10.77	1,386	19	TBond
8	LKB00821H019	5 Years	10.85	10.85	10.90	10.85	10.86	200	3	TBond
9	LKB00922J011	6 Years	11.05	10.80	11.11	11.00	11.08	700	6	TBond
10	LKB01023I019	7 Years	11.10	11.17	11.17	11.05	11.10	550	10	TBond
11	LKB01024A014	7 Years	11.15	11.15	11.15	11.15	11.15	100	2	TBond
12	LKB00824H013	8 Years	11.08	11.05	11.10	10.95	11.06	2,300	35	TBond
13	LKB01025C157	8 Years	11.10	11.21	11.21	11.18	11.20	250	3	TBond
14	LKB01025H016	9 Years	11.20	11.20	11.20	11.20	11.20	200	4	TBond
15	LKB01226F014	10 Years	11.20	11.37	11.37	11.20	11.23	300	5	TBond
16	LKB01026H014	10 Years	11.25	11.05	11.25	11.00	11.14	6,750	90	TBond
17	LKB01530E152	14 Years	11.45	11.06	11.56	11.44	11.51	1,100	10	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 29.09.2016

