



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

Public Debt Department
Government Securities Secondary Market Trade Summary* 29.12.2016

Indicators	29.12.2016	28.12.2016
Total Turnover (Rs.Mn)	5,750	2,750
No of Trades	33	17
No of Securities Traded	8	6
No of Participants	14	14

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00618D018	1 Year	10.88	10.88	10.88	10.88	10.88	350	3	TBond
2	LKB01019E016	2 Years	11.63	11.63	11.63	11.63	11.63	100	1	TBond
3	LKB00521C016	4 Years	12.00	11.98	12.10	11.95	12.02	2,700	12	TBond
4	LKB00821H019	5 Years	12.10	12.10	12.12	12.10	12.10	300	3	TBond
5	LKB00824H013	8 Years	12.30	12.30	12.30	12.30	12.30	150	2	TBond
6	LKB01025C157	8 Years	12.40	12.34	12.40	12.34	12.35	450	2	TBond
7	LKB01025H016	9 Years	12.36	12.36	12.37	12.36	12.36	500	3	TBond
8	LKB01026H014	10 Years	12.36	12.39	12.39	12.31	12.34	1,200	7	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 28.12.2016

