



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

Public Debt Department

Government Securities Secondary Market Trade Summary* 03.02.2017

Indicators	03.02.2017	02.02.2017
Total Turnover (Rs.Mn)	6,513	6,010
No of Trades	33	36
No of Securities Traded	11	9
No of Participants	16	12

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18217G146	158 Days	9.80	9.80	9.80	9.80	9.80	64	1	Tbill
2	LKA18217H045	179 Days	9.75	9.75	9.75	9.75	9.75	199	2	Tbill
3	LKB01518B013	0.9 Years	10.65	10.66	10.70	10.65	10.68	1,100	4	TBond
4	LKA36418B024	360 Days	10.43	10.43	10.43	10.43	10.43	50	1	Tbill
5	LKB00618D018	1 Year	11.00	11.00	11.00	11.00	11.00	3,300	8	TBond
6	LKB00718K151	2 Years	11.70	11.60	11.70	11.60	11.65	250	4	TBond
7	LKB00819K017	3 Years	12.10	11.85	12.10	11.85	11.98	200	3	TBond
8	LKB00921E014	4 Years	12.75	12.66	12.75	12.66	12.67	750	6	TBond
9	LKB00721J157	5 Years	12.75	12.83	12.83	12.75	12.79	450	2	TBond
10	LKB00824H013	7 Years	12.70	12.70	12.70	12.70	12.70	100	1	TBond
11	LKB01528I017	12 Years	12.75	12.75	12.75	12.75	12.75	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 03.02.2017



