



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

Public Debt Department

Government Securities Secondary Market Trade Summary* 03.03.2017

Indicators	03.03.2017	02.03.2017
Total Turnover (Rs.Mn)	7,538	13,765
No of Trades	46	46
No of Securities Traded	11	16
No of Participants	14	15

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA09117F026	88 Days	9.00	9.00	9.00	9.00	9.00	112	1	Tbill
2	LKB00617G153	0.36 Years	11.00	11.00	11.00	11.00	11.00	50	1	TBond
3	LKA18217I019	179 Days	10.35	10.35	10.35	10.35	10.35	150	1	Tbill
4	LKB00219A151	2 Years	12.05	12.05	12.05	12.05	12.05	250	2	TBond
5	LKB00619G019	2 Years	12.20	12.07	12.22	12.07	12.11	350	3	TBond
6	LKB00521C016	4 Years	13.00	13.00	13.00	13.00	13.00	26	1	TBond
7	LKB00521L157	5 Years	12.95	12.85	12.95	12.85	12.90	1,050	4	TBond
8	LKB00824H013	7 Years	13.10	13.00	13.10	13.00	13.07	650	10	TBond
9	LKB01026H014	9 Years	13.10	13.10	13.10	13.03	13.05	3,850	20	TBond
10	LKB01528I017	11 Years	12.81	13.00	13.00	12.81	12.91	1,000	2	TBond
11	LKB01530E152	13 Years	12.90	12.90	12.90	12.90	12.90	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 03.03.2017



