



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

Public Debt Department
Government Securities Secondary Market Trade Summary* 06.07.2017

Indicators	06.07.2017	05.07.2017
Total Turnover (Rs.Mn)	1,800	6,271
No of Trades	27	55
No of Securities Traded	5	17
No of Participants	13	19

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn (R.H.A)	No of Trades	Security Type
1	LKB00821H019	4 Years	11.15	11.17	11.17	11.15	11.15	350	7	TBond
2	LKB00521L157	4 Years	11.18	11.18	11.18	11.14	11.16	500	9	TBond
3	LKB01023I019	6 Years	11.27	11.25	11.27	11.22	11.24	500	5	TBond
4	LKB01024A014	6 Years	11.26	11.26	11.26	11.24	11.25	250	3	TBond
5	LKB00824H013	7 Years	11.27	11.27	11.27	11.26	11.27	200	3	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 06.07.2017

