



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

Public Debt Department

Government Securities Secondary Market Trade Summary* 08.05.2017

Indicators	08.05.2017	05.05.2017
Total Turnover (Rs.Mn)	14,847	11,451
No of Trades	50	121
No of Securities Traded	15	19
No of Participants	21	20

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	LKB00517F157	0.10 Years	10.30	10.30	10.30	10.30	10.30	50	1	TBond
2	LKB00617G153	0.18 Years	9.55	10.00	10.00	9.55	9.84	700	2	TBond
3	LKA36417H254	108 Days	9.25	9.25	9.25	9.25	9.25	97	1	Tbill
4	LKA18217K106	182 Days	10.45	10.50	10.50	10.30	10.37	4,850	6	Tbill
5	LKA36418D277	353 Days	10.90	10.90	10.90	10.90	10.90	900	2	Tbill
6	LKA36418E119	364 Days	10.70	10.60	10.70	10.60	10.65	3,300	4	Tbill
7	LKB00718K151	2 Years	10.90	10.90	10.90	10.90	10.90	600	1	TBond
8	LKB00619G019	2 Years	10.30	11.05	11.05	11.05	11.05	100	1	TBond
9	LKB00819K017	2 Years	11.02	11.00	11.02	11.00	11.01	1,000	2	TBond
10	LKB00521C016	4 Years	11.26	11.30	11.30	11.25	11.26	800	3	TBond
11	LKB00921E014	4 Years	11.37	11.35	11.37	11.35	11.36	500	2	TBond
12	LKB00521L157	5 Years	11.35	11.28	11.35	11.28	11.30	900	8	TBond
13	LKB01024A014	7 Years	11.50	11.50	11.50	11.50	11.50	200	4	TBond
14	LKB00824H013	7 Years	11.00	11.55	11.55	11.55	11.55	250	4	TBond
15	LKB01026H014	9 Years	11.60	11.65	11.65	11.57	11.61	600	9	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 08.05.2017

