



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

Public Debt Department

Government Securities Secondary Market Trade Summary* 08.11.2017

Indicators	08.11.2017	07.11.2017
Total Turnover (Rs.Mn)	4,878	4,045
No of Trades	25	34
No of Securities Traded	17	12
No of Participants	14	15

No	ISIN	Tenure (Years)	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA18217K247	0.04	Tbill	8.00	8.25	8.25	8.00	8.13	1,024	2
2	LKA09118B023	0.23	Tbill	8.63	8.63	8.63	8.63	8.63	125	1
3	LKA18218B160	0.27	Tbill	8.60	8.60	8.60	8.60	8.60	400	1
4	LKA18218C168	0.35	Tbill	8.80	8.80	8.80	8.80	8.80	1,000	1
5	LKA18218D067	0.41	Tbill	8.90	8.90	8.90	8.90	8.90	100	1
6	LKA36418E119	0.50	Tbill	9.00	9.00	9.00	9.00	9.00	213	1
7	LKA36418F157	0.60	Tbill	9.00	9.00	9.00	9.00	9.00	500	1
8	LKA36418G130	0.67	Tbill	9.05	9.05	9.05	9.05	9.05	100	1
9	LKA36418K090	1.00	Tbill	9.35	9.35	9.35	9.35	9.35	120	1
10	LKB00619G019	1.64	TBond	9.60	9.60	9.60	9.60	9.60	100	1
11	LKB00520E014	2.48	TBond	9.79	9.79	9.81	9.77	9.79	200	4
12	LKB01020H017	2.73	TBond	9.88	9.88	9.88	9.88	9.88	100	1
13	LKB00921E014	3.47	TBond	9.97	9.97	9.97	9.97	9.97	50	1
14	LKB00521L157	4.10	TBond	9.85	9.85	9.85	9.85	9.85	500	1
15	LKB00922G017	4.64	TBond	10.07	10.07	10.07	10.07	10.07	50	1
16	LKB00824H013	6.73	TBond	10.10	10.00	10.10	10.00	10.03	246	5
17	LKB01026H014	8.73	TBond	10.10	10.10	10.10	10.10	10.10	50	1

*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.

