



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

**Public Debt Department**  
**Government Securities Secondary Market Trade Summary\* 28.07.2017**

Indicators	28.07.2017	27.07.2017
Total Turnover (Rs.Mn)	22,994	17,625
No of Trades	91	81
No of Securities Traded	20	13
No of Participants	22	15

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	LKA36417I013	32 Days	9.10	9.00	9.10	9.00	9.01	1,077	2	Tbill
2	LKA18218A055	158 Days	9.55	9.55	9.55	9.55	9.55	800	2	Tbill
3	LKA18218A121	165 Days	9.45	9.47	9.47	9.45	9.46	1,300	2	Tbill
4	LKA18218A196	172 Days	9.55	9.70	9.70	9.55	9.66	3,500	2	Tbill
5	LKA36418A190	172 Days	9.55	9.55	9.55	9.55	9.55	135	1	Tbill
6	LKA18218A261	179 Days	9.50	9.50	9.50	9.50	9.50	4,500	6	Tbill
7	LKA36418E119	284 Days	9.80	9.80	9.80	9.80	9.80	1,000	1	Tbill
8	LKA36418G270	361 Days	9.96	9.90	9.96	9.90	9.94	184	2	Tbill
9	LKB00219A151	1 Year	9.95	9.85	9.95	9.85	9.92	780	5	TBond
10	LKB00619I155	2 Years	10.05	10.05	10.05	10.05	10.05	200	1	TBond
11	LKB00520E014	3 Years	10.40	10.40	10.40	10.30	10.37	300	3	TBond
12	LKB00521C016	4 Years	9.55	10.65	10.65	10.60	10.62	200	4	TBond
13	LKB00921E014	4 Years	10.65	10.65	10.68	10.65	10.66	2,203	6	TBond
14	LKB00821H019	4 Years	9.50	10.61	10.80	10.61	10.74	1,700	6	TBond
15	LKB00521L157	4 Years	10.65	10.60	10.80	10.58	10.69	3,100	22	TBond
16	LKB00623E156	6 Years	10.79	10.77	10.79	10.75	10.77	700	7	TBond
17	LKB01023I019	6 Years	10.82	10.82	10.82	10.82	10.82	100	1	TBond
18	LKB00824H013	7 Years	10.78	10.82	10.78	10.72	10.76	265	6	TBond
19	LKB01026H014	9 Years	10.80	10.82	10.84	10.80	10.82	250	5	TBond
20	LKB01530E152	13 Years	11.16	11.10	11.17	11.10	11.14	700	7	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 28.07.2017

