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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 01.08.2017

Indicators	01.08.2017	31.07.2017
Total Turnover (Rs.Mn)	11,960	9,985
No of Trades	113	108
No of Securities Traded	18	11
No of Participants	18	18

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	LKA18218A121	163 Days	9.40	9.40	9.40	9.40	9.40	535	1	Tbill
2	LKA18218A261	177 Days	9.42	9.42	9.42	9.42	9.42	1,000	1	Tbill
3	LKA36418D061	247 Days	9.70	9.70	9.70	9.70	9.70	85	1	Tbill
4	LKA36418G270	359 Days	9.75	9.75	9.75	9.75	9.75	500	1	Tbill
5	LKB00219A151	1 Year	9.80	9.80	9.85	9.80	9.82	890	4	TBond
6	LKB00619G019	2 Years	10.00	10.02	10.02	10.00	10.01	100	2	TBond
7	LKB00521C016	4 Years	10.45	10.43	10.45	10.42	10.44	400	6	TBond
8	LKB00921E014	4 Years	10.51	10.48	10.51	10.48	10.50	850	6	TBond
9	LKB00821H019	4 Years	10.47	10.48	10.55	10.47	10.52	1,250	8	TBond
10	LKB00521L157	4 Years	10.45	10.48	10.48	10.44	10.45	950	15	TBond
11	LKB00623E156	6 Years	10.55	10.58	10.58	10.54	10.56	650	7	TBond
12	LKB01023I019	6 Years	10.65	10.65	10.65	10.60	10.63	450	4	TBond
13	LKB01025C157	8 Years	10.66	10.67	10.70	10.66	10.68	500	4	TBond
14	LKB01026H014	9 Years	10.55	10.61	10.66	10.60	10.62	1,050	13	TBond
15	LKB01027F156	10 Years	10.65	10.65	10.66	10.65	10.65	600	10	TBond
16	LKB01528I017	11 Years	10.85	10.85	10.85	10.85	10.85	50	1	TBond
17	LKB01530E152	13 Years	10.55	11.02	11.10	10.98	11.03	1,900	27	TBond
18	LKB02035C155	18 Years	11.19	11.15	11.19	11.15	11.17	200	2	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 01.08.2017

