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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 03.07.2017

Indicators	03.07.2017	30.06.2017
Total Turnover (Rs.Mn)	10,647	6,450
No of Trades	104	37
No of Securities Traded	18	14
No of Participants	20	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	LKA18217J066	94 Days	9.65	9.65	9.65	9.65	9.65	164	1	Tbill
2	LKA18217J132	101 Days	9.72	9.68	9.72	9.68	9.70	400	2	Tbill
3	LKA18217K247	143 Days	9.80	9.80	9.80	9.80	9.80	103	1	Tbill
4	LKA18217L153	164 Days	10.20	10.20	10.20	10.20	10.20	250	1	Tbill
5	LKA18217L229	171 Days	10.23	10.23	10.23	10.23	10.23	500	1	Tbill
6	LKB01518G152	1 Year	10.70	10.70	10.70	10.70	10.70	500	1	TBond
7	LKB00718K151	1 Year	10.60	10.75	10.75	10.56	10.71	900	4	TBond
8	LKB00520E014	3 Years	11.00	11.00	11.00	11.00	11.00	460	1	TBond
9	LKB00521C016	4 Years	11.19	11.15	11.19	11.15	11.17	250	5	TBond
10	LKB00821H019	4 Years	11.21	11.20	11.21	11.18	11.20	400	7	TBond
11	LKB00521L157	4 Years	11.21	11.18	11.22	11.17	11.20	1,850	23	TBond
12	LKB01023I019	6 Years	11.31	11.31	11.31	11.31	11.31	150	3	TBond
13	LKB01024A014	6 Years	11.30	11.27	11.30	11.27	11.28	150	3	TBond
14	LKB00824H013	7 Years	11.28	11.35	11.35	11.28	11.30	1,020	15	TBond
15	LKB01025C157	8 Years	11.41	11.42	11.42	11.41	11.42	200	2	TBond
16	LKB01226F014	9 Years	11.45	11.35	11.45	11.35	11.40	1,050	7	TBond
17	LKB01026H014	9 Years	11.47	11.59	11.59	11.30	11.38	2,000	23	TBond
18	LKB01530E152	13 Years	11.51	11.51	11.52	11.49	11.51	300	4	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 03.07.2017

