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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 05.07.2017

Indicators	05.07.2017	04.07.2017
Total Turnover (Rs.Mn)	6,271	8,997
No of Trades	55	60
No of Securities Traded	17	18
No of Participants	19	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	LKA09117J069	91 Days	9.60	9.60	9.60	9.60	9.60	250	1	Tbill
2	LKA18218A055	182 Days	10.26	10.25	10.26	10.25	10.25	1,400	2	Tbill
3	LKA36418F223	351 Days	10.40	10.40	10.40	10.40	10.40	25	1	Tbill
4	LKB00718K151	1 Year	10.48	10.48	10.48	10.48	10.48	550	3	TBond
5	LKB00219A151	2 Years	10.50	10.50	10.50	10.50	10.50	350	2	TBond
6	LKB00619G019	2 Years	10.67	10.69	10.69	10.67	10.68	176	2	TBond
7	LKB00619I155	2 Years	10.80	10.80	10.82	10.80	10.81	270	4	TBond
8	LKB00520E014	3 Years	10.82	10.80	10.82	10.80	10.81	500	2	TBond
9	LKB00521C016	4 Years	11.08	11.08	11.08	11.08	11.08	50	1	TBond
10	LKB00821H019	4 Years	11.15	11.12	11.15	11.12	11.13	650	9	TBond
11	LKB00521L157	4 Years	11.20	11.13	11.21	11.12	11.14	850	13	TBond
12	LKB00922G017	5 Years	11.20	11.20	11.20	11.20	11.20	50	1	TBond
13	LKB00623E156	6 Years	11.22	11.22	11.22	11.22	11.22	50	1	TBond
14	LKB01023I019	6 Years	10.50	11.25	11.27	11.25	11.26	150	3	TBond
15	LKB00824H013	7 Years	11.25	11.30	11.30	11.25	11.28	100	2	TBond
16	LKB01226F014	9 Years	11.30	11.35	11.35	11.30	11.32	500	3	TBond
17	LKB01026H014	9 Years	11.30	11.31	11.31	11.30	11.30	350	5	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 05.07.2017

