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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 07.07.2017

Indicators	07.07.2017	06.07.2017
Total Turnover (Rs.Mn)	4,310	1,800
No of Trades	41	27
No of Securities Traded	11	5
No of Participants	15	13

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	LKA36418D277	291 Days	10.36	10.36	10.36	10.36	10.36	250	1	Tbill
2	LKA36418G064	361 Days	10.44	10.46	10.46	10.44	10.45	100	2	Tbill
3	LKB00219A151	2 Years	10.49	10.55	10.55	10.49	10.51	1,160	3	TBond
4	LKB00821H019	4 Years	11.20	11.23	11.23	11.20	11.21	200	3	TBond
5	LKB00521L157	4 Years	11.22	11.18	11.22	11.18	11.20	950	10	TBond
6	LKB01023I019	6 Years	11.30	11.30	11.30	11.30	11.30	100	2	TBond
7	LKB01024A014	6 Years	11.37	11.35	11.37	11.35	11.36	200	3	TBond
8	LKB00824H013	7 Years	11.30	11.36	11.36	11.30	11.34	550	9	TBond
9	LKB01025C157	8 Years	11.40	11.40	11.40	11.40	11.40	50	1	TBond
10	LKB01026H014	9 Years	11.40	11.30	11.40	11.30	11.36	350	5	TBond
11	LKB01530E152	13 Years	11.52	11.32	11.52	11.50	11.51	400	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 07.07.2017

