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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 11.07.2017

Indicators	11.07.2017	10.07.2017
Total Turnover (Rs.Mn)	24,541	1,900
No of Trades	58	9
No of Securities Traded	10	6
No of Participants	17	6

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	LKA18217G211	9 Days	9.20	9.20	9.20	9.20	9.20	500	1	Tbill
2	LKA36418E044	296 Days	10.30	10.30	10.30	10.30	10.30	500	1	Tbill
3	LKB00718K151	1 Year	10.50	10.45	10.50	10.45	10.48	1,000	2	TBond
4	LKB00821H019	4 Years	11.15	11.15	11.15	11.15	11.15	50	1	TBond
5	LKB00521L157	4 Years	11.20	11.08	11.20	11.08	11.12	6,526	28	TBond
6	LKB00623E156	6 Years	11.17	11.18	11.28	11.18	11.20	7,596	9	TBond
7	LKB00824H013	7 Years	11.30	11.28	11.30	11.28	11.29	155	3	TBond
8	LKB01025C157	8 Years	11.30	11.32	11.32	11.28	11.30	3,968	4	TBond
9	LKB01026H014	9 Years	11.35	11.30	11.35	11.30	11.34	650	5	TBond
10	LKB01027F156	10 Years	11.39	11.30	11.39	11.30	11.33	3,596	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 11.07.2017

