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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 12.07.2017

Indicators	12.07.2017	11.07.2017
Total Turnover (Rs.Mn)	17,867	24,541
No of Trades	98	58
No of Securities Traded	20	10
No of Participants	19	17

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	182 Days	10.18	10.24	10.24	10.18	10.21	2,500	5	Tbill
2	LKA36418D137	274 Days	10.35	10.35	10.35	10.35	10.35	200	2	Tbill
3	LKA36418E259	316 Days	10.30	10.30	10.30	10.30	10.30	500	1	Tbill
4	LKB00618F013	0.88 Years	10.30	10.30	10.30	10.30	10.30	250	1	TBond
5	LKA36418F223	344 Days	10.32	10.30	10.32	10.30	10.32	255	2	Tbill
6	LKA36418G130	364 Days	10.35	10.40	10.40	10.35	10.37	4,977	10	Tbill
7	LKB00718K151	1 Year	10.45	10.40	10.45	10.40	10.43	900	5	TBond
8	LKB00219A151	2 Years	10.45	10.41	10.45	10.40	10.43	800	5	TBond
9	LKB00619G019	2 Years	10.60	10.60	10.60	10.60	10.60	250	1	TBond
10	LKB00521C016	4 Years	11.05	11.05	11.05	11.05	11.05	100	1	TBond
11	LKB00821H019	4 Years	11.10	11.08	11.10	11.07	11.09	250	4	TBond
12	LKB00521L157	4 Years	11.12	11.05	11.13	11.05	11.09	2,450	33	TBond
13	LKB00623E156	6 Years	11.30	11.30	11.30	11.30	11.30	100	1	TBond
14	LKB01024A014	6 Years	11.27	11.27	11.27	11.27	11.27	50	1	TBond
15	LKB00824H013	7 Years	11.27	11.25	11.27	11.25	11.25	545	8	TBond
16	LKB01025C157	8 Years	11.30	11.30	11.30	11.30	11.30	50	1	TBond
17	LKB01226F014	9 Years	11.32	11.32	11.32	11.32	11.32	100	1	TBond
18	LKB01026H014	9 Years	11.11	11.30	11.38	11.27	11.32	1,790	10	TBond
19	LKB01027F156	10 Years	11.32	11.34	11.34	11.30	11.33	1,700	5	TBond
20	LKB01530E152	13 Years	11.50	11.50	11.50	11.50	11.50	100	1	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 12.07.2017

