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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 17.07.2017

Indicators	17.07.2017	14.07.2017
Total Turnover (Rs.Mn)	8,700	7,966
No of Trades	75	34
No of Securities Traded	18	18
No of Participants	20	19

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	80 Days	9.55	9.57	9.57	9.55	9.56	1,200	2	Tbill
2	LKA18217K106	115 Days	9.68	9.68	9.68	9.68	9.68	250	1	Tbill
3	LKA18218A121	178 Days	10.10	10.10	10.10	10.10	10.10	50	1	Tbill
4	LKB01518B013	0.54 Years	10.15	10.10	10.15	10.10	10.14	1,000	3	TBond
5	LKA36418G064	353 Days	10.25	10.22	10.25	10.22	10.24	300	2	Tbill
6	LKB00219A151	1 Year	10.35	10.35	10.35	10.35	10.35	100	1	TBond
7	LKB00520E014	3 Years	10.72	10.55	10.74	10.55	10.65	660	7	TBond
8	LKB00521C016	4 Years	10.96	10.97	10.97	10.96	10.97	100	2	TBond
9	LKB00921E014	4 Years	11.00	11.00	11.00	11.00	11.00	50	1	TBond
10	LKB00821H019	4 Years	11.00	11.00	11.00	11.00	11.00	150	2	TBond
11	LKB00521L157	4 Years	11.04	10.97	11.04	10.97	11.01	2,540	25	TBond
12	LKB00922G017	5 Years	11.10	11.11	11.11	11.10	11.11	150	2	TBond
13	LKB00623E156	6 Years	11.13	11.11	11.13	11.11	11.13	1,100	10	TBond
14	LKB01024A014	6 Years	11.15	11.15	11.15	11.15	11.15	100	1	TBond
15	LKB00824H013	7 Years	11.17	11.15	11.17	11.15	11.16	350	6	TBond
16	LKB01026H014	9 Years	11.00	11.30	11.30	11.21	11.23	250	5	TBond
17	LKB01027F156	10 Years	11.26	11.26	11.26	11.26	11.26	50	1	TBond
18	LKB01530E152	13 Years	11.76	11.36	11.76	11.36	11.69	300	3	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 17.07.2017

