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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 18.07.2017

Indicators	18.07.2017	17.07.2017
Total Turnover (Rs.Mn)	11,455	8,700
No of Trades	124	75
No of Securities Traded	15	18
No of Participants	17	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	LKA364171153	58 Days	9.31	9.31	9.31	9.31	9.31	1,000	1	Tbill
2	LKA18218A055	170 Days	10.10	10.10	10.10	10.10	10.10	581	1	Tbill
3	LKB01019E016	2 Years	10.40	10.40	10.40	10.40	10.40	250	1	TBond
4	LKB00521C016	4 Years	10.90	10.86	10.90	10.86	10.88	600	6	TBond
5	LKB00821H019	4 Years	10.88	10.88	10.88	10.88	10.88	374	3	TBond
6	LKB00521L157	4 Years	10.95	10.86	10.95	10.83	10.88	3,800	39	TBond
7	LKB00623E156	6 Years	11.07	11.08	11.10	11.00	11.03	1,750	27	TBond
8	LKB01023I019	6 Years	11.09	11.09	11.09	11.09	11.09	50	1	TBond
9	LKB01024A014	6 Years	11.05	11.07	11.07	11.05	11.06	100	2	TBond
10	LKB00824H013	7 Years	11.05	11.00	11.10	11.00	11.03	1,100	14	TBond
12	LKB01025C157	8 Years	11.18	11.12	11.18	11.12	11.15	200	3	TBond
11	LKB01026H014	9 Years	11.15	11.12	11.16	11.00	11.11	700	14	TBond
13	LKB01027F156	10 Years	11.20	11.10	11.20	11.10	11.14	500	4	TBond
14	LKB01530E152	13 Years	11.40	11.36	11.40	11.30	11.36	400	7	TBond
15	LKB02035C155	18 Years	11.48	11.48	11.48	11.48	11.48	50	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 18.07.2017

