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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 19.07.2017

Indicators	19.07.2017	18.07.2017
Total Turnover (Rs.Mn)	15,038	11,455
No of Trades	129	124
No of Securities Traded	18	15
No of Participants	20	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	176 Days	10.18	10.05	10.18	10.05	10.12	350	2	Tbill
2	LKA18218A196	182 Days	10.02	9.75	10.04	9.75	9.88	1,388	3	Tbill
3	LKA36418F223	337 Days	10.10	10.10	10.10	10.10	10.10	200	1	Tbill
4	LKA36418G064	351 Days	10.18	10.18	10.18	10.18	10.18	250	1	Tbill
5	LKA36418G130	358 Days	10.15	10.15	10.15	10.15	10.15	100	1	Tbill
6	LKA36418G205	364 Days	9.85	10.17	10.17	9.83	10.05	1,600	4	Tbill
7	LKB00219A151	1 Year	10.20	10.20	10.20	10.20	10.20	250	2	TBond
8	LKB00921E014	4 Years	10.79	10.79	10.79	10.79	10.79	50	1	TBond
9	LKB00821H019	4 Years	10.85	10.70	10.85	10.70	10.79	450	7	TBond
10	LKB00521L157	4 Years	10.85	10.71	10.85	10.70	10.75	4,400	51	TBond
11	LKB00922G017	5 Years	10.85	10.85	10.85	10.85	10.85	50	1	TBond
12	LKB00922J011	5 Years	10.87	10.85	10.87	10.85	10.86	100	2	TBond
13	LKB00623E156	6 Years	10.81	10.85	10.98	10.84	10.92	2,750	18	TBond
14	LKB01024A014	6 Years	10.87	10.87	10.87	10.87	10.87	50	1	TBond
15	LKB00824H013	7 Years	10.95	10.82	10.95	10.82	10.87	600	11	TBond
16	LKB01026H014	9 Years	11.05	11.07	11.07	10.95	11.01	900	12	TBond
17	LKB01027F156	10 Years	11.05	11.00	11.05	11.00	11.01	350	4	TBond
18	LKB01530E152	13 Years	11.35	11.22	11.35	11.22	11.29	1,200	7	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 19.07.2017

