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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 25.07.2017

Indicators	25.07.2017	24.07.2017
Total Turnover (Rs.Mn)	3,745	5,100
No of Trades	34	54
No of Securities Traded	13	10
No of Participants	15	18

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	LKA36417H254	30 Days	9.00	9.00	9.00	9.00	9.00	80	1	Tbill
2	LKB00219A151	1 Year	10.05	10.05	10.05	10.05	10.05	500	2	TBond
3	LKB00521C016	4 Years	10.72	10.65	10.72	10.65	10.69	865	3	TBond
4	LKB00921E014	4 Years	10.72	10.72	10.72	10.72	10.72	50	1	TBond
5	LKB00821H019	4 Years	10.73	10.72	10.73	10.72	10.73	150	2	TBond
6	LKB00521L157	4 Years	10.67	10.70	10.70	10.64	10.68	700	8	TBond
7	LKB00922G017	5 Years	10.80	10.75	10.80	10.75	10.78	100	2	TBond
8	LKB00623E156	6 Years	10.85	10.82	10.85	10.82	10.83	300	3	TBond
9	LKB00824H013	7 Years	10.86	10.85	10.88	10.85	10.86	650	5	TBond
10	LKB01025C157	8 Years	11.00	11.05	11.05	10.97	11.01	150	3	TBond
11	LKB01026H014	9 Years	10.90	10.90	10.90	10.90	10.90	50	1	TBond
12	LKB01530E152	13 Years	11.26	11.26	11.26	11.26	11.26	50	1	TBond
13	LKB02035C155	18 Years	11.27	11.28	11.28	11.27	11.28	100	2	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 25.07.2017

