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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

**Public Debt Department**  
**Government Securities Secondary Market Trade Summary\* 26.07.2017**

Indicators	26.07.2017	25.07.2017
Total Turnover (Rs.Mn)	12,190	3,745
No of Trades	45	34
No of Securities Traded	13	13
No of Participants	15	15

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	LKA09117J275	91 Days	9.40	9.48	9.48	9.40	9.44	3,000	3	Tbill
2	LKA18217L153	141 Days	9.70	9.70	9.70	9.70	9.70	100	1	Tbill
3	LKA18218A055	162 Days	9.75	9.75	9.75	9.75	9.75	150	1	Tbill
4	LKB00219A151	1 Year	10.00	10.08	10.08	10.00	10.04	390	3	TBond
5	LKB00819K017	2 Years	10.95	10.40	10.95	10.40	10.68	100	2	TBond
6	LKB00521C016	4 Years	10.72	10.71	10.72	10.70	10.71	6,500	11	TBond
7	LKB00821H019	4 Years	10.75	10.74	10.75	10.74	10.75	150	2	TBond
8	LKB00521L157	4 Years	10.70	10.75	10.75	10.70	10.71	1,150	12	TBond
9	LKB00623E156	6 Years	10.83	10.78	10.83	10.78	10.81	150	2	TBond
10	LKB00824H013	7 Years	10.85	10.87	10.87	10.85	10.86	100	2	TBond
11	LKB01025C157	8 Years	10.97	10.97	10.97	10.97	10.97	50	1	TBond
12	LKB01026H014	9 Years	10.90	10.88	10.90	10.88	10.89	150	3	TBond
13	LKB01027F156	10 Years	10.96	10.92	10.96	10.92	10.94	200	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 26.07.2017

