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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

**Public Debt Department
Government Securities Secondary Market Trade Summary* 01.06.2017**

Indicators	01.06.2017	31.05.2017
Total Turnover (Rs.Mn)	5,145	10,314
No of Trades	19	33
No of Securities Traded	11	9
No of Participants	14	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	LKA36417I153	105 Days	9.65	9.65	9.65	9.65	9.65	1,000	1	Tbill
2	LKA36418D061	308 Days	10.55	10.55	10.55	10.55	10.55	500	2	Tbill
3	LKA36418D277	329 Days	10.58	10.53	10.58	10.53	10.56	2,000	2	Tbill
4	LKA36418F017	364 Days	10.74	10.74	10.74	10.74	10.74	79	1	Tbill
5	LKB00619G019	2 Years	11.18	11.18	11.18	11.18	11.18	200	1	TBond
6	LKB00520E014	3 Years	11.29	11.29	11.29	11.29	11.29	144	1	TBond
7	LKB00521L157	5 Years	11.50	11.50	11.50	11.50	11.50	100	1	TBond
8	LKB01023I019	6 Years	11.67	11.67	11.67	11.67	11.67	100	1	TBond
9	LKB01024A014	7 Years	11.74	11.74	11.75	11.72	11.74	472	5	TBond
10	LKB00824H013	7 Years	11.75	11.74	11.75	11.74	11.75	100	2	TBond
11	LKB01026H014	9 Years	11.68	11.75	11.75	11.68	11.69	450	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 01.06.2017

