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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 05.06.2017

Indicators	05.06.2017	02.06.2017
Total Turnover (Rs.Mn)	2,250	3,478
No of Trades	12	47
No of Securities Traded	8	15
No of Participants	12	16

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	LKA36417F308	24 Days	9.10	9.10	9.10	9.10	9.10	1,000	1	Tbill
2	LKB00618D018	0.82 Years	10.53	10.52	10.53	10.52	10.52	150	2	TBond
3	LKB00219A151	2 Years	10.87	10.87	10.87	10.87	10.87	100	1	TBond
4	LKB00619G019	2 Years	11.05	11.05	11.05	11.05	11.05	150	1	TBond
5	LKB00619I155	2 Years	11.10	11.10	11.10	11.10	11.10	200	1	TBond
6	LKB00921E014	4 Years	11.44	11.44	11.44	11.44	11.44	150	1	TBond
7	LKB00521L157	5 Years	11.50	11.53	11.53	11.50	11.52	200	3	TBond
8	LKB01025C157	8 Years	11.80	11.75	11.80	11.75	11.78	300	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 05.06.2017

