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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 15.06.2017

Indicators	15.06.2017	14.06.2017
Total Turnover (Rs.Mn)	9,106	8,002
No of Trades	49	84
No of Securities Traded	14	18
No of Participants	14	22

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	LKB00617G153	0.08 Years	9.52	9.52	9.52	9.52	9.52	1,000	1	TBond
2	LKA18217L153	182 Days	10.30	10.25	10.30	10.25	10.28	160	2	Tbill
3	LKA36418A190	217 Days	10.50	10.50	10.50	10.50	10.50	100	1	Tbill
4	LKA36418F157	364 Days	10.49	10.53	10.53	10.49	10.50	3,300	7	Tbill
5	LKB00219A151	2 Years	10.75	10.75	10.75	10.75	10.75	1,000	2	TBond
6	LKB00619I155	2 Years	10.91	10.91	10.91	10.91	10.91	100	2	TBond
7	LKB00821H019	4 Years	11.30	11.39	11.39	11.30	11.32	750	5	TBond
8	LKB00521L157	5 Years	11.35	11.35	11.35	11.35	11.35	250	3	TBond
9	LKB00623E156	6 Years	11.43	11.51	11.51	11.43	11.48	450	5	TBond
10	LKB01023I019	6 Years	11.45	11.49	11.49	11.44	11.45	700	6	TBond
11	LKB01024A014	7 Years	11.49	11.49	11.49	11.49	11.49	50	1	TBond
12	LKB00824H013	7 Years	11.50	11.45	11.50	11.45	11.48	100	2	TBond
13	LKB01026H014	9 Years	11.52	11.49	11.56	11.49	11.53	1,000	10	TBond
14	LKB01530E152	13 Years	10.50	11.70	11.73	11.70	11.72	146	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 15.06.2017

