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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 16.06.2017

Indicators	16.06.2017	15.06.2017
Total Turnover (Rs.Mn)	8,490	9,106
No of Trades	49	49
No of Securities Traded	15	14
No of Participants	16	14

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	67 Days	9.55	9.55	9.55	9.55	9.55	574	1	Tbill
2	LKA36417I229	95 Days	9.50	9.50	9.50	9.50	9.50	120	1	Tbill
3	LKB00618D018	0.78 Years	10.45	10.45	10.45	10.45	10.45	200	1	TBond
4	LKA36418F082	354 Days	10.30	10.30	10.30	10.30	10.30	50	1	Tbill
5	LKB00718K151	1 Year	10.65	10.65	10.65	10.65	10.65	200	1	TBond
6	LKB00219A151	2 Years	10.77	10.75	10.80	10.75	10.76	2,870	12	TBond
7	LKB01019E016	2 Years	10.82	10.82	10.85	10.80	10.82	1,450	5	TBond
8	LKB00619G019	2 Years	10.92	10.90	10.92	10.90	10.91	276	2	TBond
9	LKB00619I155	2 Years	10.95	10.95	10.95	10.95	10.95	50	1	TBond
10	LKB00821H019	4 Years	11.35	11.28	11.35	11.28	11.30	1,000	2	TBond
11	LKB00521L157	4 Years	11.35	11.41	11.41	11.35	11.38	500	9	TBond
12	LKB01024A014	7 Years	11.47	11.47	11.47	11.47	11.47	50	1	TBond
13	LKB00824H013	7 Years	11.50	11.55	11.55	11.50	11.52	250	5	TBond
14	LKB01026H014	9 Years	11.56	11.60	11.60	11.54	11.56	700	6	TBond
15	LKB03044F019	27 Years	12.55	12.55	12.55	12.55	12.55	200	1	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 16.06.2017

