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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 19.06.2017

Indicators	19.06.2017	16.06.2017
Total Turnover (Rs.Mn)	4,210	8,490
No of Trades	37	49
No of Securities Traded	14	15
No of Participants	14	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	LKB00617G153	0.07 Years	9.50	10.35	10.35	9.50	9.58	550	2	TBond
2	LKA18217K247	157 Days	10.25	10.25	10.25	10.25	10.25	500	1	Tbill
3	LKA36418A190	213 Days	10.50	10.50	10.50	10.50	10.50	200	1	Tbill
4	LKA36418E259	339 Days	10.40	10.40	10.40	10.40	10.40	500	1	Tbill
5	LKB00219A151	2 Years	10.73	10.73	10.73	10.73	10.73	400	2	TBond
6	LKB00921E014	4 Years	11.34	11.34	11.34	11.34	11.34	50	1	TBond
7	LKB00821H019	4 Years	11.30	11.35	11.35	11.30	11.31	300	2	TBond
8	LKB00521L157	4 Years	11.35	11.41	11.41	11.35	11.38	100	2	TBond
9	LKB00922J011	5 Years	11.50	11.35	11.50	11.35	11.40	200	4	TBond
10	LKB01023I019	6 Years	11.48	11.45	11.50	11.45	11.48	150	3	TBond
11	LKB01024A014	7 Years	11.48	11.48	11.48	11.48	11.48	200	2	TBond
12	LKB00824H013	7 Years	11.50	11.55	11.55	11.50	11.52	260	6	TBond
13	LKB01226F014	9 Years	11.62	11.62	11.62	11.62	11.62	50	1	TBond
14	LKB01026H014	9 Years	11.53	11.55	11.55	11.52	11.53	750	9	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 19.06.2017

