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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 21.06.2017

Indicators	21.06.2017	20.06.2017
Total Turnover (Rs.Mn)	9,955	3,252
No of Trades	53	43
No of Securities Traded	18	11
No of Participants	18	17

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	0.06 Years	9.65	9.65	9.65	9.65	9.65	500	1	TBond
2	LKA18217J132	113 Days	9.95	9.95	9.95	9.95	9.95	250	1	Tbill
3	LKA36418F157	358 Days	10.40	10.40	10.40	10.40	10.40	900	2	Tbill
4	LKA36418F223	364 Days	10.50	10.50	10.50	10.50	10.50	766	1	Tbill
5	LKB00718K151	1 Year	10.60	10.60	10.60	10.60	10.60	250	2	TBond
6	LKB00219A151	2 Years	10.65	10.60	10.65	10.60	10.64	600	7	TBond
7	LKB00619G019	2 Years	10.80	10.80	10.80	10.80	10.80	100	1	TBond
8	LKB00520E014	3 Years	11.10	11.10	11.10	11.10	11.10	19	1	TBond
9	LKB00521C016	4 Years	11.25	11.25	11.25	11.25	11.25	500	3	TBond
10	LKB00821H019	4 Years	11.10	11.30	11.33	11.28	11.30	2,940	10	TBond
11	LKB00521L157	4 Years	11.32	11.32	11.32	11.28	11.31	550	7	TBond
12	LKB00922J011	5 Years	11.35	11.20	11.35	11.20	11.28	100	2	TBond
13	LKB00623E156	6 Years	11.42	11.40	11.42	11.40	11.41	150	2	TBond
14	LKB01023I019	6 Years	11.43	11.42	11.43	11.42	11.43	250	3	TBond
15	LKB01024A014	7 Years	11.25	11.42	11.43	11.42	11.43	100	2	TBond
16	LKB00824H013	7 Years	11.10	11.45	11.45	11.40	11.44	80	2	TBond
17	LKB01025H016	8 Years	11.57	11.56	11.57	11.51	11.56	300	3	TBond
18	LKB01026H014	9 Years	11.50	11.46	11.50	11.46	11.48	1,600	3	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 21.06.2017

