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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 27.06.2017

Indicators	27.06.2017	23.06.2017
Total Turnover (Rs.Mn)	3,350	9,266
No of Trades	36	84
No of Securities Traded	10	17
No of Participants	13	21

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	LKA18217K106	135 Days	10.25	10.25	10.25	10.25	10.25	200	1	Tbill
2	LKA18217L229	177 Days	10.25	10.25	10.25	10.25	10.25	50	1	Tbill
3	LKB00819K017	2 Years	10.96	10.93	11.45	10.93	11.11	150	3	TBond
4	LKB00821H019	4 Years	11.26	11.37	11.40	11.26	11.37	650	9	TBond
5	LKB00521L157	4 Years	11.29	11.30	11.31	11.22	11.29	1,150	9	TBond
6	LKB00623E156	6 Years	11.36	11.36	11.44	11.36	11.37	350	3	TBond
7	LKB00824H013	7 Years	11.46	11.55	11.60	11.46	11.54	150	3	TBond
8	LKB01226F014	9 Years	11.51	11.51	11.51	11.51	11.51	100	1	TBond
9	LKB01026H014	9 Years	11.47	11.65	11.65	11.47	11.58	400	4	TBond
10	LKB01530E152	13 Years	11.78	11.78	11.78	11.78	11.78	150	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 27.06.2017

