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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 29.06.2017

Indicators	29.06.2017	28.06.2017
Total Turnover (Rs.Mn)	5,158	8,490
No of Trades	28	46
No of Securities Traded	13	13
No of Participants	18	13

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	0.04 Years	9.90	9.90	9.90	9.90	9.90	50	1	TBond
2	LKA18217J132	105 Days	9.70	9.70	9.70	9.70	9.70	50	1	Tbill
3	LKA18217K106	133 Days	10.40	10.40	10.40	10.40	10.40	500	1	Tbill
4	LKA18217L229	175 Days	10.20	10.20	10.20	10.20	10.20	500	1	Tbill
5	LKA18217L294	182 Days	10.28	10.28	10.28	10.28	10.28	58	1	Tbill
6	LKB00618D018	0.75 Years	10.38	10.38	10.38	10.38	10.38	50	1	TBond
7	LKA36418F157	350 Days	10.48	10.48	10.48	10.48	10.48	1,000	1	Tbill
8	LKB00718K151	1 Year	10.65	10.65	10.65	10.65	10.65	500	1	TBond
9	LKB00821H019	4 Years	11.34	11.34	11.34	11.34	11.34	250	1	TBond
10	LKB00623E156	6 Years	11.35	11.40	11.40	11.35	11.38	150	2	TBond
11	LKB00824H013	7 Years	11.42	11.42	11.42	11.42	11.42	50	1	TBond
12	LKB01226F014	9 Years	11.55	11.53	11.55	11.53	11.54	300	3	TBond
13	LKB01026H014	9 Years	11.53	11.49	11.60	11.49	11.52	1,700	13	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 29.06.2017

