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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

**Public Debt Department**  
**Government Securities Secondary Market Trade Summary\* 06.06.2017**

Indicators	06.06.2017	05.06.2017
Total Turnover (Rs.Mn)	18,006	2,250
No of Trades	50	12
No of Securities Traded	20	8
No of Participants	19	12

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	LKA09117I087	91 Days	9.60	9.60	9.60	9.60	9.60	500	1	Tbill
2	LKA18217K247	170 Days	10.25	10.25	10.25	10.25	10.25	51	1	Tbill
3	LKA18217L088	182 Days	10.34	10.35	10.35	10.34	10.34	1,000	2	Tbill
4	LKB01518B013	0.65 Years	10.45	10.85	10.85	10.45	10.67	560	2	TBond
5	LKA36418D061	303 Days	10.52	10.52	10.52	10.52	10.52	250	1	Tbill
6	LKA36418F082	364 Days	10.58	10.69	10.69	10.55	10.57	7,950	3	Tbill
7	LKB01518H150	1 Year	10.85	10.85	10.85	10.85	10.85	430	2	TBond
8	LKB00219A151	2 Years	10.90	10.90	10.90	10.87	10.90	1,850	4	TBond
9	LKB01019E016	2 Years	11.25	11.25	11.25	11.25	11.25	1,670	2	TBond
10	LKB00619G019	2 Years	11.04	11.04	11.04	11.04	11.04	100	1	TBond
11	LKB00619I155	2 Years	11.05	11.20	11.20	11.05	11.18	430	3	TBond
12	LKB00521L157	5 Years	11.55	11.55	11.55	11.55	11.55	250	3	TBond
13	LKB00922G017	5 Years	11.65	11.65	11.65	11.65	11.65	100	1	TBond
14	LKB01024A014	7 Years	11.72	11.75	11.75	11.68	11.72	600	4	TBond
15	LKB00824H013	7 Years	11.69	11.72	11.75	11.69	11.71	715	7	TBond
16	LKB01025C157	8 Years	11.78	11.75	11.78	11.75	11.77	100	2	TBond
17	LKB01226F014	9 Years	11.78	11.78	11.78	11.78	11.78	200	1	TBond
18	LKB01026H014	9 Years	11.77	11.72	11.79	11.72	11.77	450	4	TBond
19	LKB01528I017	11 Years	11.80	11.80	11.80	11.80	11.80	50	1	TBond
20	LKB01530E152	13 Years	11.85	11.85	11.95	11.50	11.89	750	5	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 06.06.2017

