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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

**Public Debt Department**  
**Government Securities Secondary Market Trade Summary\* 07.06.2017**

Indicators	07.06.2017	06.06.2017
Total Turnover (Rs.Mn)	12,350	18,006
No of Trades	82	50
No of Securities Traded	19	20
No of Participants	19	19

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	LKA18217F304	21 Days	9.10	9.10	9.10	9.10	9.10	500	1	Tbill
2	LKA18217K106	154 Days	10.40	10.40	10.40	10.40	10.40	500	1	Tbill
3	LKA18217L088	182 Days	10.33	10.33	10.33	10.33	10.33	2,000	1	Tbill
4	LKB01518B013	0.65 Years	10.35	10.35	10.35	10.35	10.35	250	1	TBond
5	LKB00618D018	0.81 Years	10.45	10.44	10.45	10.44	10.45	200	2	TBond
6	LKA36418E044	329 Days	10.46	10.50	10.50	10.46	10.48	950	3	Tbill
7	LKA36418E119	336 Days	10.46	10.50	10.50	10.46	10.48	600	2	Tbill
8	LKA36418F082	364 Days	10.70	10.70	10.70	10.70	10.70	805	1	Tbill
9	LKB01518G152	1 Year	10.70	10.70	10.70	10.70	10.70	500	1	TBond
10	LKB00718K151	1 Year	10.70	10.70	10.70	10.70	10.70	100	1	TBond
11	LKB01019E016	2 Years	10.90	11.16	11.25	10.90	11.18	1,820	4	TBond
12	LKB00619G019	2 Years	11.00	10.90	11.00	10.90	10.95	425	4	TBond
13	LKB00721J157	4 Years	11.45	11.45	11.45	11.45	11.45	100	1	TBond
14	LKB00521L157	5 Years	11.45	11.50	11.50	11.41	11.43	1,150	19	TBond
15	LKB00922G017	5 Years	11.55	11.55	11.55	11.55	11.55	50	1	TBond
16	LKB01023I019	6 Years	11.65	11.45	11.65	11.60	11.63	100	2	TBond
17	LKB01024A014	7 Years	11.61	11.57	11.68	11.57	11.62	850	17	TBond
18	LKB00824H013	7 Years	11.65	11.57	11.71	11.45	11.59	1,050	14	TBond
19	LKB01026H014	9 Years	11.71	11.68	11.71	11.68	11.69	400	6	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 07.06.2017

