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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

**Public Debt Department**

**Government Securities Secondary Market Trade Summary\* 09.05.2017**

Indicators	09.05.2017	08.05.2017
Total Turnover (Rs.Mn)	24,880	14,847
No of Trades	79	50
No of Securities Traded	13	15
No of Participants	17	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	LKB00617G153	0.18 Years	9.65	9.82	9.89	9.65	9.77	300	4	TBond
2	LKA18217K106	182 Days	10.40	10.50	10.50	10.40	10.45	150	3	Tbill
3	LKA36418E119	364 Days	10.67	10.80	10.80	10.67	10.71	1,000	6	Tbill
4	LKB00219A151	2 Years	10.90	10.85	11.19	10.85	10.90	9,169	11	TBond
5	LKB01019E016	2 Years	11.03	11.00	11.03	11.00	11.02	1,000	2	TBond
6	LKB00619G019	2 Years	11.15	11.10	11.15	11.00	11.10	1,750	4	TBond
7	LKB00921E014	4 Years	11.38	11.40	11.40	11.38	11.39	100	2	TBond
8	LKB00521L157	5 Years	11.33	11.39	11.55	11.29	11.40	7,661	22	TBond
9	LKB01023I019	6 Years	11.50	11.50	11.60	11.50	11.56	900	3	TBond
10	LKB00824H013	7 Years	11.52	11.55	11.55	11.50	11.51	550	11	TBond
11	LKB01025H016	8 Years	11.60	11.50	11.65	11.50	11.51	2,000	5	TBond
12	LKB01226F014	9 Years	11.65	11.66	11.66	11.65	11.66	100	2	TBond
13	LKB01026H014	9 Years	11.55	11.55	11.56	11.42	11.52	200	4	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 09.05.2017

