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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

**Public Debt Department**  
**Government Securities Secondary Market Trade Summary\* 14.06.2017**

Indicators	14.06.2017	13.06.2017
Total Turnover (Rs.Mn)	8,002	9,546
No of Trades	84	84
No of Securities Traded	18	11
No of Participants	22	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	LKA36417G140	29 Days	8.85	8.85	8.85	8.85	8.85	52	1	Tbill
2	LKB00617G153	0.08 Years	10.40	10.40	10.40	10.40	10.40	50	1	TBond
3	LKA18217K247	162 Days	10.20	10.20	10.20	10.20	10.20	500	1	Tbill
4	LKA36418E044	323 Days	10.42	10.42	10.42	10.42	10.42	500	1	Tbill
5	LKA36418E259	344 Days	10.40	10.40	10.40	10.40	10.40	250	1	Tbill
6	LKA36418F157	364 Days	10.30	10.30	10.30	10.30	10.30	150	2	Tbill
7	LKB00718K151	1 Year	10.65	10.60	10.75	10.60	10.65	200	3	TBond
8	LKB00219A151	2 Years	10.71	10.71	10.71	10.71	10.71	100	1	TBond
9	LKB00619I155	2 Years	10.88	10.86	10.88	10.86	10.87	200	2	TBond
10	LKB00821H019	4 Years	11.23	11.27	11.28	11.23	11.26	1,650	14	TBond
11	LKB00521L157	5 Years	11.28	11.30	11.31	11.24	11.27	1,450	17	TBond
12	LKB00623E156	6 Years	11.40	11.36	11.40	11.36	11.39	150	2	TBond
13	LKB01023I019	6 YEarS	11.35	11.40	11.40	11.35	11.36	300	5	TBond
14	LKB00824H013	7 Years	11.43	11.45	11.49	11.40	11.42	1,050	15	TBond
15	LKB01025C157	8 Years	11.41	11.45	11.45	11.40	11.42	300	3	TBond
16	LKB01226F014	9 Years	11.50	11.50	11.50	11.49	11.50	350	4	TBond
17	LKB01026H014	9 YEarS	11.50	11.50	11.50	11.48	11.49	550	9	TBond
18	LKB01530E152	13 Years	10.60	11.65	11.68	11.65	11.67	200	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 14.06.2017

