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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

**Public Debt Department**  
**Government Securities Secondary Market Trade Summary\* 04.07.2017**

Indicators	04.07.2017	03.07.2017
Total Turnover (Rs.Mn)	8,997	10,647
No of Trades	60	104
No of Securities Traded	18	18
No of Participants	20	20

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	LKA18217J207	107 Days	9.73	9.73	9.73	9.73	9.73	150	1	Tbill
2	LKA18217L229	170 Days	10.22	10.22	10.22	10.22	10.22	250	1	Tbill
3	LKA36418D137	282 Days	10.30	10.30	10.30	10.30	10.30	1,000	1	Tbill
4	LKA36418D202	289 Days	10.30	10.30	10.30	10.30	10.30	798	1	Tbill
5	LKA36418F157	345 Days	10.48	10.48	10.48	10.48	10.48	1,000	1	Tbill
6	LKB00219A151	2 Years	10.60	10.52	10.60	10.52	10.53	1,250	4	TBond
7	LKB01019E016	2 Years	10.65	10.65	10.65	10.60	10.63	949	4	TBond
8	LKB00619G019	2 Years	10.65	10.65	10.70	10.65	10.66	200	3	TBond
9	LKB00520E014	3 Years	10.80	10.82	10.82	10.80	10.81	100	2	TBond
10	LKB00921E014	4 Years	11.17	11.17	11.17	11.17	11.17	150	1	TBond
11	LKB00821H019	4 Years	11.20	11.18	11.22	11.15	11.18	700	10	TBond
12	LKB00521L157	4 Years	10.62	11.17	11.22	11.17	11.19	450	7	TBond
13	LKB00623E156	6 Years	11.28	11.26	11.28	11.26	11.27	150	2	TBond
14	LKB01023I019	6 Years	11.30	11.28	11.31	11.28	11.30	200	4	TBond
15	LKB00824H013	7 Years	11.33	11.27	11.33	11.27	11.30	300	6	TBond
16	LKB01226F014	9 Years	11.35	11.35	11.35	11.35	11.35	300	1	TBond
17	LKB01026H014	9 Years	11.32	11.33	11.35	11.33	11.34	350	5	TBond
18	LKB01530E152	13 Years	11.53	11.15	11.62	11.51	11.53	700	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 04.07.2017

