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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

Public Debt Department  
Government Securities Secondary Market Trade Summary\* 30.06.2017

Indicators	30.06.2017	29.06.2017
Total Turnover (Rs.Mn)	6,450	5,158
No of Trades	37	28
No of Securities Traded	14	13
No of Participants	15	18

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	LKA364171153	74 Days	9.50	9.50	9.50	9.50	9.50	95	1	Tbill
2	LKA091171293	88 Days	9.40	9.40	9.40	9.40	9.40	490	2	Tbill
3	LKA18217L294	179 Days	10.15	10.15	10.15	10.15	10.15	94	1	Tbill
4	LKA36418F223	354 Days	10.35	10.35	10.35	10.35	10.35	221	2	Tbill
5	LKB01518G152	1 Year	10.75	10.75	10.75	10.75	10.75	500	1	TBond
6	LKB00718K151	1 Year	10.75	10.75	10.75	10.75	10.75	700	2	TBond
7	LKB00219A151	2 Years	10.70	10.70	10.70	10.70	10.70	150	2	TBond
8	LKB00821H019	4 Years	11.30	11.27	11.30	11.27	11.29	750	6	TBond
9	LKB00521L157	4 Years	11.30	11.25	11.30	11.25	11.28	250	4	TBond
10	LKB00623E156	6 Years	11.33	11.33	11.33	11.33	11.33	200	2	TBond
11	LKB01023I019	6 Years	11.40	11.40	11.40	11.40	11.40	100	1	TBond
12	LKB00824H013	7 Years	11.40	11.40	11.40	11.38	11.39	400	4	TBond
13	LKB01226F014	9 Years	11.52	11.48	11.52	11.48	11.50	2,000	2	TBond
14	LKB01026H014	9 Years	11.45	11.46	11.46	11.45	11.45	500	7	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 30.06.2017

