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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 03.05.2017

Indicators	03.05.2017	02.05.2017
Total Turnover (Rs.Mn)	15,507	8,950
No of Trades	127	50
No of Securities Traded	18	13
No of Participants	21	15

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	LKA18217H045	92 Days	9.60	9.60	9.60	9.60	9.60	60	1	Tbill
2	LKA18217J066	155 Days	10.42	10.42	10.42	10.42	10.42	1,000	1	Tbill
3	LKA18217J132	162 Days	10.40	10.40	10.45	10.40	10.43	100	2	Tbill
4	LKA18217K031	182 Days	10.30	10.60	10.60	10.30	10.42	2,447	7	Tbill
5	LKB00618D018	0.91 Years	10.90	10.90	10.90	10.90	10.90	500	1	TBond
6	LKA36418D061	337 Days	10.70	10.70	10.70	10.70	10.70	250	1	Tbill
7	LKA36418E044	364 Days	10.72	10.92	10.92	10.65	10.77	1,550	6	Tbill
8	LKB01518G152	1 Year	11.10	11.10	11.10	11.10	11.10	250	1	TBond
9	LKB00718K151	2 Years	11.10	11.13	11.13	11.10	11.12	100	2	TBond
10	LKB01020H017	3 Years	11.65	11.65	11.65	11.65	11.65	50	1	TBond
11	LKB00521C016	4 Years	11.75	11.65	11.75	11.63	11.72	1,550	12	TBond
12	LKB00521L157	5 Years	11.78	11.56	11.78	11.56	11.70	450	5	TBond
13	LKB01024A014	7 Years	11.81	11.81	11.81	11.81	11.81	100	1	TBond
14	LKB00824H013	7 Years	12.02	12.05	12.11	11.83	11.93	1,550	25	TBond
15	LKB01025C157	8 Years	12.00	12.05	12.05	12.00	12.04	200	2	TBond
16	LKB01025H016	8 Years	12.18	12.18	12.18	12.18	12.18	100	1	TBond
17	LKB01226F014	9 Years	12.20	12.20	12.20	12.20	12.20	200	1	TBond
18	LKB01026H014	9 Years	12.15	11.90	12.20	11.89	12.08	5,050	57	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 03.05.2017

