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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 05.05.2017

Indicators	05.05.2017	04.05.2017
Total Turnover (Rs.Mn)	11,451	17,618
No of Trades	121	125
No of Securities Traded	19	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	LKA18217H045	88 Days	9.45	9.45	9.45	9.45	9.45	103	1	Tbill
2	LKA36417I088	123 Days	9.60	9.60	9.60	9.60	9.60	103	1	Tbill
3	LKA18217K031	179 Days	10.45	10.30	10.60	10.30	10.45	2,487	10	Tbill
4	LKA36418C303	326 Days	10.40	10.40	10.40	10.40	10.40	53	1	Tbill
5	LKA36418E044	361 Days	10.50	10.95	10.95	10.89	10.90	550	2	Tbill
6	LKA36418E119	364 Days	10.60	10.60	10.60	10.60	10.60	50	1	Tbill
7	LKB00219A151	2 Years	10.85	10.85	10.85	10.85	10.85	100	2	TBond
8	LKB00619G019	2 Years	11.00	11.03	11.03	11.00	11.01	100	2	TBond
9	LKB00619I155	2 Years	10.98	10.90	11.00	10.90	10.97	400	4	TBond
10	LKB00819K017	2 Years	11.03	10.98	11.03	10.98	11.00	1,500	4	TBond
11	LKB00521C016	4 Years	11.05	11.05	11.05	11.05	11.05	405	1	TBond
12	LKB00521L157	5 Years	11.15	11.10	11.22	11.10	11.17	1,000	16	TBond
13	LKB01023I019	6 Years	11.35	11.40	11.40	11.35	11.39	600	10	TBond
14	LKB01024A014	7 Years	11.42	11.42	11.42	11.42	11.42	50	1	TBond
15	LKB00824H013	7 Years	11.45	11.40	11.45	11.26	11.42	750	15	TBond
16	LKB01025H016	8 Years	11.45	11.55	11.55	11.45	11.50	100	2	TBond
17	LKB01226F014	9 Years	11.42	11.42	11.42	11.42	11.42	100	2	TBond
18	LKB01026H014	9 Years	11.36	11.26	11.47	11.35	11.41	2,950	45	TBond
19	LKB01530E152	13 Years	11.70	11.70	11.70	11.70	11.70	50	1	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 05.05.2017

