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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 12.05.2017

Indicators	12.05.2017	09.05.2017
Total Turnover (Rs.Mn)	10,659	24,880
No of Trades	59	79
No of Securities Traded	14	13
No of Participants	18	17

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	LKA18217K106	179 Days	10.45	10.45	10.45	10.45	10.45	250	1	Tbill
2	LKA36417K100	179 Days	10.45	10.45	10.45	10.45	10.45	69	1	Tbill
3	LKB00618D018	0.88 Years	10.67	10.66	10.67	10.66	10.66	350	2	TBond
4	LKA36418E044	354 Days	10.75	10.75	10.75	10.75	10.75	350	2	Tbill
5	LKA36418E119	361 Days	10.62	10.62	10.62	10.62	10.62	50	1	Tbill
6	LKB00618F013	1 Year	10.65	10.63	10.70	10.60	10.65	1,400	5	TBond
7	LKB00219A151	2 Years	11.05	11.05	11.15	10.98	11.06	2,790	17	TBond
8	LKB01019E016	2 Years	11.05	11.02	11.05	11.02	11.04	1,000	2	TBond
9	LKB00521L157	5 Years	11.40	11.40	11.55	11.34	11.42	2,350	9	TBond
10	LKB00623E156	6 Years	11.65	11.52	11.65	11.52	11.56	550	4	TBond
11	LKB01023I019	6 Years	11.50	11.50	11.50	11.50	11.50	300	1	TBond
12	LKB00824H013	7 Years	11.51	11.56	11.56	11.45	11.53	350	3	TBond
13	LKB01226F014	9 Years	11.55	11.55	11.55	11.55	11.55	50	1	TBond
14	LKB01026H014	9 Years	11.60	11.44	11.61	11.44	11.56	800	10	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 12.05.2017

