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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

**Public Debt Department  
Government Securities Secondary Market Trade Summary\* 18.05.2017**

Indicators	18.05.2017	17.05.2017
Total Turnover (Rs.Mn)	11,654	10,331
No of Trades	52	49
No of Securities Traded	20	20
No of Participants	18	19

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	LKB00517F157	0.07 Years	10.25	9.50	10.25	9.50	9.54	1,050	2	TBond
2	LKA36417G280	70 Days	9.25	9.25	9.25	9.25	9.25	52	1	Tbill
3	LKA36417I013	105 Days	9.65	9.65	9.65	9.65	9.65	1,000	1	Tbill
4	LKA18217K031	168 Days	10.35	10.35	10.35	10.35	10.35	500	2	Tbill
5	LKA18217K106	175 Days	10.35	10.30	10.35	10.20	10.31	552	3	Tbill
6	LKA18217K171	182 Days	10.32	10.32	10.32	10.32	10.32	200	1	Tbill
7	LKA36418E119	357 Days	10.70	10.63	10.70	10.63	10.65	2,100	4	Tbill
8	LKB00219A151	2 Years	11.10	11.10	11.10	11.10	11.10	100	1	TBond
9	LKB01019E016	2 Years	11.30	11.34	11.34	11.30	11.32	100	2	TBond
10	LKB00619G019	2 Years	11.30	11.30	11.30	11.30	11.30	300	3	TBond
11	LKB00819K017	2 Years	11.30	11.30	11.30	11.30	11.30	100	1	TBond
12	LKB00520E014	3 Years	11.40	11.40	11.40	11.40	11.40	100	1	TBond
13	LKB00521C016	4 Years	11.45	11.45	11.55	11.40	11.46	2,600	10	TBond
14	LKB00521L157	5 Years	11.50	11.35	11.50	11.35	11.37	1,750	6	TBond
15	LKB00922G017	5 Years	11.55	11.65	11.65	11.50	11.55	400	4	TBond
16	LKB01023I019	6 Years	11.70	11.70	11.70	11.70	11.70	50	1	TBond
17	LKB00824H013	7 Years	11.73	11.70	11.75	11.70	11.72	250	4	TBond
18	LKB01226F014	9 Years	11.68	11.64	11.68	11.64	11.66	100	2	TBond
19	LKB01026H014	9 Years	11.54	11.68	11.58	11.54	11.57	300	2	TBond
20	LKB01530E152	13 Years	11.66	11.66	11.66	11.66	11.66	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 18.05.2017

