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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 24.05.2017

Indicators	24.05.2017	23.05.2017
Total Turnover (Rs.Mn)	7,305	3,617
No of Trades	40	26
No of Securities Traded	13	11
No of Participants	17	14

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	LKA18217K247	182 Days	10.40	10.40	10.40	10.40	10.40	626	1	Tbill
2	LKA36418E259	364 Days	10.75	10.75	10.75	10.75	10.75	1,000	1	Tbill
3	LKB00618F013	1 Year	10.50	10.60	10.60	10.50	10.55	200	2	TBond
4	LKB00219A151	2 Years	11.05	11.14	11.14	11.00	11.04	2,000	8	TBond
5	LKB01019E016	2 Years	11.10	11.10	11.10	11.10	11.10	250	1	TBond
6	LKB00521C016	4 Years	11.43	11.43	11.43	11.43	11.43	350	2	TBond
7	LKB00921E014	4 Years	11.46	11.46	11.46	11.46	11.46	50	1	TBond
8	LKB00821H019	4 Years	11.45	11.45	11.46	11.45	11.45	714	4	TBond
9	LKB00521L157	5 Years	11.45	11.45	11.45	11.40	11.44	225	3	TBond
10	LKB01023I019	6 Years	11.60	11.70	11.70	11.60	11.67	1,050	3	TBond
11	LKB00824H013	7 Years	11.63	11.62	11.64	11.55	11.62	340	6	TBond
12	LKB01026H014	9 Years	11.66	11.65	11.68	11.65	11.66	250	4	TBond
13	LKB01530E152	13 Years	11.95	11.89	11.95	11.89	11.91	250	4	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 24.05.2017

