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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 25.05.2017

Indicators	25.05.2017	24.05.2017
Total Turnover (Rs.Mn)	5,335	7,305
No of Trades	32	40
No of Securities Traded	13	13
No of Participants	17	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	LKA18217F304	35 Days	9.20	9.20	9.20	9.20	9.20	2,000	1	Tbill
2	LKA09117H253	91 Days	9.55	9.60	9.60	9.55	9.58	200	2	Tbill
3	LKA18217K247	182 Days	10.35	10.40	10.40	10.35	10.39	615	4	Tbill
4	LKB00618D018	0.85 Years	10.57	10.57	10.57	10.57	10.57	250	1	TBond
5	LKB00219A151	2 Years	11.00	11.00	11.00	11.00	11.00	100	1	TBond
6	LKB00619G019	2 Years	11.10	11.15	11.15	11.10	11.12	720	5	TBond
7	LKB00619I155	2 Years	11.20	11.20	11.20	11.20	11.20	150	1	TBond
8	LKB00921E014	4 Years	11.62	12.20	12.20	11.62	11.91	100	2	TBond
9	LKB00521L157	5 Years	11.43	11.43	11.43	11.43	11.43	200	3	TBond
10	LKB00623E156	6 Years	11.62	11.62	11.62	11.62	11.62	50	1	TBond
11	LKB01023I019	6 Years	11.60	11.60	11.60	11.60	11.60	450	3	TBond
12	LKB00824H013	7 Years	11.10	11.63	11.63	11.61	11.62	300	5	TBond
13	LKB01026H014	9 Years	11.10	11.62	11.65	11.62	11.64	200	3	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 25.05.2017

