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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 26.05.2017

Indicators	26.05.2017	25.05.2017
Total Turnover (Rs.Mn)	2,450	5,335
No of Trades	28	32
No of Securities Traded	11	13
No of Participants	15	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	LKB00517F157	0.05 Years	10.15	10.15	10.15	10.15	10.15	50	1	TBond
2	LKA18217J066	130 Days	10.00	10.00	10.00	10.00	10.00	500	1	Tbill
3	LKA18217J132	137 Days	10.05	10.05	10.05	10.05	10.05	250	1	Tbill
4	LKB00618D018	0.84 Years	10.55	10.55	10.55	10.55	10.55	50	1	TBond
5	LKB00219A151	2 Years	11.00	11.14	11.14	11.00	11.07	200	2	TBond
6	LKB00521L157	5 Years	11.42	11.45	11.45	11.42	11.44	400	6	TBond
7	LKB00922G017	5 Years	11.55	11.55	11.55	11.55	11.55	50	1	TBond
8	LKB01023I019	6 Years	11.62	11.61	11.62	11.61	11.62	200	4	TBond
9	LKB01024A014	7 Years	11.60	11.60	11.60	11.60	11.60	50	1	TBond
10	LKB00824H013	7 Years	11.60	11.62	11.62	11.56	11.60	250	5	TBond
11	LKB01026H014	9 Years	11.60	11.67	11.67	11.60	11.62	450	5	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 26.05.2017

