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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 02.05.2017

Indicators	02.05.2017	28.04.2017
Total Turnover (Rs.Mn)	8,950	17,426
No of Trades	50	128
No of Securities Traded	13	17
No of Participants	15	18

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	0.12 Years	10.40	10.40	10.40	10.40	10.40	50	1	TBond
2	LKB00617G153	0.20 Years	10.50	9.70	10.50	9.70	9.90	200	2	TBond
3	LKA36418D061	338 Days	10.80	10.80	10.80	10.80	10.80	1,000	1	Tbill
4	LKB00219A151	2 Years	11.18	11.28	11.28	11.18	11.23	1,500	3	TBond
5	LKB00619I155	2 Years	11.53	11.53	11.53	11.53	11.53	250	1	TBond
6	LKB00520E014	3 Years	11.60	11.58	11.60	11.58	11.59	550	3	TBond
7	LKB00921E014	4 Years	12.40	11.70	12.75	11.70	11.89	900	8	TBond
8	LKB00821H019	4 Years	11.75	11.70	11.75	11.70	11.73	300	2	TBond
9	LKB00521L157	5 Years	11.70	11.70	11.70	11.70	11.70	250	1	TBond
10	LKB00922G017	5 Years	11.72	11.70	11.72	11.70	11.71	1,500	6	TBond
11	LKB01024A014	7 Years	12.00	12.08	12.08	12.00	12.05	150	2	TBond
12	LKB00824H013	7 Years	12.00	12.10	12.13	12.00	12.08	1,400	12	TBond
13	LKB01026H014	9 Years	12.06	11.91	12.12	11.91	12.07	900	8	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 02.05.2017

