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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 05.04.2017

Indicators	05.04.2017	04.04.2017
Total Turnover (Rs.Mn)	14,408	6,974
No of Trades	65	50
No of Securities Traded	13	10
No of Participants	21	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	LKA18217G286	113 Days	9.75	9.75	9.75	9.75	9.75	500	1	Tbill
2	LKA18217J066	182 Days	10.65	10.70	10.70	10.65	10.68	1,500	2	Tbill
3	LKA36418D061	364 Days	11.00	11.05	11.05	11.00	11.05	5,774	3	Tbill
4	LKB00619G019	2 Years	11.88	11.86	11.88	11.86	11.87	834	3	TBond
5	LKB00619I155	2 Years	11.97	11.97	11.97	11.97	11.97	100	1	TBond
6	LKB00819K017	3 Years	12.10	12.70	12.70	12.10	12.40	100	2	TBond
7	LKB00921E014	4 Years	12.38	12.38	12.38	12.38	12.38	1,700	1	TBond
8	LKB00821H019	4 Years	12.47	12.40	12.47	12.40	12.41	550	3	TBond
9	LKB00521L157	5 Years	12.47	12.45	12.47	12.40	12.43	950	13	TBond
10	LKB01023I019	6 Years	12.65	12.65	12.65	12.65	12.65	50	1	TBond
11	LKB01024A014	7 Years	12.75	12.67	12.75	12.67	12.70	2,150	31	TBond
12	LKB00824H013	7 Years	12.82	12.70	12.82	12.70	12.76	150	3	TBond
13	LKB01026H014	9 Years	12.72	12.72	12.75	12.75	12.75	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 05.04.2017

