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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 20.04.2017

Indicators	20.04.2017	19.04.2017
Total Turnover (Rs.Mn)	12,836	5,455
No of Trades	47	24
No of Securities Traded	10	8
No of Participants	18	12

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	LKA09117G214	91 Days	9.75	9.75	9.75	9.75	9.75	100	1	Tbill
2	LKA18217G211	91 Days	9.70	9.70	9.70	9.70	9.70	100	1	Tbill
3	LKA36417H114	112 Days	10.15	10.05	10.15	10.05	10.13	5,500	4	Tbill
4	LKA18217J207	182 Days	10.80	10.65	10.80	10.65	10.73	1,636	5	Tbill
5	LKA36418D202	364 Days	11.15	11.14	11.15	11.09	11.14	1,700	3	Tbill
6	LKB00819K017	3 Years	10.77	11.83	11.85	11.83	11.84	200	2	TBond
7	LKB00921E014	4 Years	12.25	12.25	12.25	12.25	12.25	600	2	TBond
8	LKB00521L157	5 Years	12.20	12.18	12.20	12.18	12.19	200	2	TBond
9	LKB01024A014	7 Years	12.60	12.55	12.65	12.45	12.56	2,650	24	TBond
10	LKB00824H013	7 Years	12.52	12.50	12.52	12.50	12.51	150	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 20.04.2017

