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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 21.04.2017

Indicators	21.04.2017	20.04.2017
Total Turnover (Rs.Mn)	3,486	12,836
No of Trades	25	47
No of Securities Traded	11	10
No of Participants	12	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	0.14 Years	10.88	10.88	10.88	10.88	10.88	50	1	TBond
2	LKA18217J207	179 Days	10.60	10.60	10.60	10.60	10.60	316	1	Tbill
3	LKB00718K151	2 Years	11.20	11.20	11.20	11.20	11.20	200	2	TBond
4	LKB00619G019	2 Years	11.80	11.70	11.80	11.70	11.74	400	3	TBond
5	LKB00619I155	2 Years	11.78	11.78	11.78	11.78	11.78	500	1	TBond
6	LKB00521C016	4 Years	12.15	12.15	12.15	12.15	12.15	150	1	TBond
7	LKB00921E014	4 Years	12.20	12.20	12.20	12.20	12.20	25	1	TBond
8	LKB00821H019	4 Years	12.20	12.10	12.20	12.10	12.14	445	3	TBond
9	LKB00521L157	5 Years	12.15	12.10	12.15	12.08	12.12	500	2	TBond
10	LKB01024A014	7 Years	12.50	12.54	12.58	12.50	12.52	850	9	TBond
11	LKB00824H013	7 Years	12.58	12.58	12.58	12.58	12.58	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 21.04.2017

