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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 25.04.2017

Indicators	25.04.2017	24.04.2017
Total Turnover (Rs.Mn)	2,950	3,500
No of Trades	37	45
No of Securities Traded	11	7
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	LKA36417H189	114 Days	10.10	10.10	10.10	10.10	10.10	100	1	Tbill
2	LKA36417H254	121 Days	10.10	10.12	10.12	10.10	10.11	350	2	Tbill
3	LKA36418C303	338 Days	11.00	11.00	11.00	11.00	11.00	250	1	Tbill
4	LKB00619G019	2 Years	11.65	11.70	11.70	11.65	11.68	100	2	TBond
5	LKB00619I155	2 Years	11.70	11.70	11.70	11.70	11.70	250	1	TBond
6	LKB00521C016	4 Years	12.02	12.00	12.02	12.00	12.00	250	5	TBond
7	LKB00821H019	4 Years	12.00	12.00	12.00	12.00	12.00	100	1	TBond
8	LKB00521L157	5 Years	12.00	12.00	12.00	12.00	12.00	50	1	TBond
9	LKB01024A014	7 Years	12.45	12.46	12.46	12.30	12.40	1,050	15	TBond
10	LKB00824H013	7 Years	12.47	12.32	12.47	12.32	12.39	350	6	TBond
11	LKB01026H014	9 Years	12.50	12.51	12.51	12.50	12.51	100	2	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 25.04.2017

