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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

**Public Debt Department**

**Government Securities Secondary Market Trade Summary\* 26.04.2017**

Indicators	26.04.2017	25.04.2017
Total Turnover (Rs.Mn)	11,267	2,950
No of Trades	95	37
No of Securities Traded	15	11
No of Participants	20	15

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	LKB00617G153	0.22 Years	10.58	10.58	11.02	10.58	10.73	150	3	TBond
2	LKA36417G215	85 Days	9.55	9.55	9.55	9.55	9.55	35	1	Tbill
3	LKA36417H114	106 Days	9.91	9.91	9.91	9.91	9.91	344	2	Tbill
4	LKA18217H110	106 Days	9.91	9.91	9.91	9.90	9.90	1,288	3	Tbill
5	LKA36417H254	120 Days	9.95	9.95	9.95	9.95	9.95	1,300	1	Tbill
6	LKA18217J207	176 Days	10.63	10.35	10.63	10.35	10.45	800	3	Tbill
7	LKB00619G019	2 Years	11.65	11.60	11.65	11.60	11.62	600	5	TBond
8	LKB00619I155	2 Years	11.62	11.62	11.62	11.62	11.62	250	1	TBond
9	LKB00521C016	4 Years	11.85	11.80	11.90	11.80	11.87	1,650	15	TBond
10	LKB00921E014	4 Years	11.90	11.90	11.90	11.87	11.89	1,400	4	TBond
11	LKB00821H019	4 Years	11.90	11.90	11.90	11.90	11.90	200	2	TBond
12	LKB00521L157	5 Years	11.92	11.93	11.93	11.92	11.93	400	3	TBond
13	LKB01024A014	7 Years	12.25	12.00	12.42	12.00	12.13	1,550	28	TBond
14	LKB00824H013	7 Years	12.30	12.05	12.30	12.00	12.10	850	15	TBond
15	LKB01026H014	9 Years	12.20	12.12	12.20	12.12	12.16	450	9	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 26.04.2017

