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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 27.04.2017

Indicators	27.04.2017	26.04.2017
Total Turnover (Rs.Mn)	14,055	11,267
No of Trades	142	95
No of Securities Traded	17	15
No of Participants	21	20

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	0.13 Years	10.40	10.95	10.95	10.40	10.68	100	2	TBond
2	LKA18217J207	175 Days	10.25	10.02	10.25	10.02	10.14	400	4	Tbill
3	LKA18217J272	182 Days	10.36	10.13	10.36	10.13	10.25	600	4	Tbill
4	LKA36418D061	343 Days	10.70	10.70	10.70	10.70	10.70	250	1	Tbill
5	LKB00219A151	2 Years	11.30	11.30	11.30	11.30	11.30	200	2	TBond
6	LKB00619G019	2 Years	11.40	11.40	11.45	11.30	11.39	600	6	TBond
7	LKB00520E014	3 Years	11.55	11.45	11.55	11.45	11.50	500	2	TBond
8	LKB00521C016	4 Years	11.65	11.50	11.70	11.50	11.61	1,050	11	TBond
9	LKB00921E014	4 Years	11.70	11.50	11.85	11.50	11.66	2,900	11	TBond
10	LKB00821H019	4 Years	11.70	11.75	11.75	11.70	11.73	200	2	TBond
11	LKB00521L157	5 Years	11.70	11.70	11.93	11.50	11.69	2,800	26	TBond
12	LKB01023I019	6 Years	11.78	11.78	11.78	11.78	11.78	55	1	TBond
13	LKB01024A014	7 Years	12.00	11.75	12.44	11.69	11.89	1,300	24	TBond
14	LKB00824H013	7 Years	11.92	11.87	12.05	11.79	11.87	900	16	TBond
15	LKB01026H014	9 Years	11.95	11.85	12.10	11.78	11.89	2,050	27	TBond
16	LKB01530E152	13 Years	12.10	12.10	12.10	12.10	12.10	100	2	TBond
17	LKB02541A016	24 Years	11.70	12.50	12.50	12.50	12.50	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 27.04.2017

