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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 28.04.2017

Indicators	28.04.2017	27.04.2017
Total Turnover (Rs.Mn)	17,426	14,055
No of Trades	128	142
No of Securities Traded	17	17
No of Participants	18	21

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	0.12 Years	9.50	9.50	9.50	9.50	9.50	285	1	TBond
2	LKA36417H114	101 Days	9.75	9.75	9.75	9.75	9.75	12	2	Tbill
3	LKA18217J132	164 Days	10.35	10.35	10.35	10.35	10.35	1,000	2	Tbill
4	LKA18217J272	178 Days	10.20	10.20	10.20	10.20	10.20	200	2	Tbill
5	LKA36418D061	339 Days	10.65	10.65	10.65	10.60	10.63	1,000	3	Tbill
6	LKB00718K151	2 Years	11.00	11.00	11.00	11.00	11.00	200	2	TBond
7	LKB00219A151	2 Years	11.20	11.35	11.35	11.20	11.28	250	3	TBond
8	LKB00520E014	3 Years	11.53	11.35	11.55	11.35	11.51	579	5	TBond
9	LKB00521C016	4 Years	11.60	11.70	11.70	11.60	11.64	800	6	TBond
10	LKB00921E014	4 Years	11.69	11.70	11.80	11.59	11.74	950	7	TBond
11	LKB00821H019	4 Years	11.70	11.70	12.00	11.70	11.79	450	7	TBond
12	LKB00521L157	5 Years	11.50	11.65	11.93	11.50	11.71	1,050	10	TBond
13	LKB01024A014	7 Years	11.70	11.82	12.24	11.70	11.85	2,800	31	TBond
14	LKB00824H013	7 Years	11.90	11.85	12.00	11.69	11.89	2,850	18	TBond
15	LKB01025C157	8 Years	11.88	11.89	11.90	11.88	11.89	900	4	TBond
16	LKB01026H014	9 Years	11.80	12.02	12.49	11.80	11.98	4,050	24	TBond
17	LKB01528I017	11 Years	11.50	11.50	11.50	11.50	11.50	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 28.04.2017

