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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 06.03.2017

Indicators	06.03.2017	03.03.2017
Total Turnover (Rs.Mn)	4,331	7,538
No of Trades	24	46
No of Securities Traded	9	11
No of Participants	10	14

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36417F027	87 Days	9.30	9.30	9.30	9.30	9.30	111	1	Tbill
2	LKB00517F157	0.27 Years	10.95	10.95	10.95	10.95	10.95	50	1	TBond
3	LKB00418J150	2 Years	11.62	11.62	11.62	11.62	11.62	100	1	TBond
4	LKB00619G019	2 Years	12.22	12.22	12.22	12.22	12.22	50	1	TBond
5	LKB00921E014	4 Years	12.83	12.80	12.83	12.80	12.80	1,100	2	TBond
6	LKB00821H019	4 Years	13.00	12.85	13.00	12.85	12.98	1,700	2	TBond
7	LKB00521L157	5 Years	12.94	12.92	12.94	12.78	12.91	650	8	TBond
8	LKB00824H013	7 Years	13.00	13.00	13.00	13.00	13.00	50	1	TBond
9	LKB01026H014	9 Years	13.02	13.02	13.05	13.02	13.02	520	7	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 06.03.2017

