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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 08.03.2017

Indicators	08.03.2017	07.03.2017
Total Turnover (Rs.Mn)	4,190	3,700
No of Trades	9	18
No of Securities Traded	7	10
No of Participants	7	9

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36417D147	36 Days	9.70	9.70	9.70	9.70	9.70	540	1	Tbill
2	LKB00417E153	0.18 Years	10.00	9.75	10.00	9.75	9.88	1,000	2	TBond
3	LKB00517F157	0.27 Years	10.85	10.85	10.85	10.85	10.85	50	1	TBond
4	LKB00219A151	2 Years	12.10	12.10	12.10	12.10	12.10	100	1	TBond
5	LKB00921E014	4 Years	12.95	12.95	12.95	12.95	12.95	50	1	TBond
6	LKB00821H019	4 Years	12.90	13.05	13.05	12.90	12.97	2,100	2	TBond
7	LKB00824H013	7 Years	13.10	13.10	13.10	13.10	13.10	350	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 08.03.2017

