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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 09.03.2017

Indicators	09.03.2017	08.03.2017
Total Turnover (Rs.Mn)	8,807	4,190
No of Trades	27	9
No of Securities Traded	7	7
No of Participants	7	7

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36417H254	168 Days	10.44	10.41	10.44	10.41	10.42	3,000	3	Tbill
2	LKA36417I013	175 Days	10.43	10.43	10.43	10.43	10.43	500	1	Tbill
3	LKB00618D018	1 Year	11.30	11.13	11.30	11.13	11.23	3,000	4	TBond
4	LKB00819K017	3 Years	12.60	12.60	12.60	12.60	12.60	50	1	TBond
5	LKB00520E014	3 Years	13.10	13.10	13.10	13.10	13.10	250	1	TBond
6	LKB00821H019	4 Years	13.10	13.10	13.10	13.10	13.10	532	1	TBond
7	LKB00521L157	5 Years	13.00	13.00	13.00	13.00	13.00	100	2	TBond
8	LKB00824H013	7 Years	13.13	13.15	13.15	13.13	13.14	850	10	TBond
9	LKB01026H014	9 Years	13.10	13.18	13.18	13.10	13.16	525	4	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 09.03.2017

