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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 10.03.2017

Indicators	10.03.2017	09.03.2017
Total Turnover (Rs.Mn)	2,908	8,807
No of Trades	17	27
No of Securities Traded	8	7
No of Participants	11	7

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36417F308	109 Days	10.30	10.30	10.30	10.30	10.30	58	1	Tbill
2	LKB01518B013	1 Year	10.85	10.85	10.85	10.85	10.85	50	1	TBond
3	LKB00618D018	1 Year	11.30	11.30	11.30	11.30	11.30	500	1	TBond
4	LKB00219A151	2 Years	12.02	12.04	12.04	12.02	12.02	850	3	TBond
5	LKB00520E014	3 Years	12.80	12.80	12.80	12.80	12.80	50	1	TBond
6	LKB00821H019	4 Years	12.95	12.95	13.03	12.95	12.97	900	4	TBond
7	LKB00521L157	5 Years	12.96	12.96	12.96	12.96	12.96	50	1	TBond
8	LKB01026H014	9 Years	13.21	13.20	13.22	13.20	13.21	450	5	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 10.03.2017

