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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 14.03.2017

Indicators	14.03.2017	13.03.2017
Total Turnover (Rs.Mn)	1,900	993
No of Trades	19	8
No of Securities Traded	7	5
No of Participants	11	8

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00618D018	1 Year	11.30	11.40	11.40	11.30	11.35	200	2	TBond
2	LKB00219A151	2 Years	12.15	12.28	12.28	12.15	12.27	600	3	TBond
3	LKB00521L157	5 Years	13.05	13.08	13.08	13.05	13.07	100	2	TBond
4	LKB01024A014	7 Years	13.18	13.20	13.20	13.15	13.18	300	3	TBond
5	LKB00824H013	7 Years	13.20	13.20	13.20	13.20	13.20	100	1	TBond
6	LKB01026H014	9 Years	13.20	13.20	13.25	13.20	13.22	400	6	TBond
7	LKB01530E152	13 Years	13.20	13.30	13.30	13.20	13.25	200	2	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 14.03.2017

