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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 16.03.2017

Indicators	16.03.2017	15.03.2017
Total Turnover (Rs.Mn)	5,738	600
No of Trades	54	3
No of Securities Traded	14	7
No of Participants	16	11

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36417E053	49 Days	9.35	9.35	9.35	9.35	9.35	287	3	Tbill
2	LKA18217E125	56 Days	9.35	9.35	9.35	9.35	9.35	51	1	Tbill
3	LKA36417F027	77 Days	9.40	9.40	9.40	9.40	9.40	100	1	Tbill
4	LKA36417H254	161 Days	10.40	10.40	10.40	10.40	10.40	600	1	Tbill
5	LKB00618D018	1 Year	9.35	11.32	11.43	11.32	11.36	1,000	4	TBond
6	LKB00219A151	2 Years	12.26	12.26	12.26	12.26	12.26	350	1	TBond
7	LKB00619G019	2 Years	12.50	12.50	12.50	12.50	12.50	50	1	TBond
8	LKB00520E014	3 Years	13.00	13.00	13.00	13.00	13.00	150	1	TBond
9	LKB00521L157	5 Years	13.10	13.13	13.13	12.96	13.04	200	3	TBond
10	LKB01024A014	7 Years	13.26	13.28	13.30	13.26	13.28	350	5	TBond
11	LKB01226F014	9 Years	13.35	13.35	13.35	13.30	13.34	400	5	TBond
12	LKB01026H014	9 Years	13.30	13.30	13.36	13.30	13.34	1,350	15	TBond
13	LKB01530E152	13 Years	9.35	13.40	13.46	13.30	13.39	750	11	TBond
14	LKB02541A016	24 Years	13.03	13.03	13.03	13.03	13.03	100	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 16.03.2017

