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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 23.03.2017

Indicators	23.03.2017	22.03.2017
Total Turnover (Rs.Mn)	850	2,350
No of Trades	12	17
No of Securities Traded	6	6
No of Participants	11	11

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn (R.H.A)	No of Trades	Security Type
1	LKA18217I225	182 Days	10.35	10.35	10.35	10.35	10.35	150	1	Tbill
2	LKA36418C238	364 Days	10.70	10.70	10.70	10.70	10.70	150	1	Tbill
3	LKB00521L157	5 Years	12.96	12.94	13.00	12.92	12.95	350	6	TBond
4	LKB00922J011	6 Years	13.10	13.10	13.10	13.10	13.10	50	1	TBond
5	LKB00824H013	7 Years	13.26	13.20	13.26	13.20	13.23	100	2	TBond
6	LKB01026H014	9 Years	13.15	13.15	13.15	13.15	13.15	50	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 23.03.2017

