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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 24.03.2017

Indicators	24.03.2017	23.03.2017
Total Turnover (Rs.Mn)	5,652	850
No of Trades	47	12
No of Securities Traded	12	6
No of Participants	16	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	LKB00617G153	0.30 Years	10.15	10.15	10.15	10.15	10.15	1,500	2	TBond
2	LKA18217I225	179 Days	10.35	10.35	10.35	10.35	10.35	150	1	Tbill
3	LKA36417I229	179 Days	10.25	10.25	10.25	10.25	10.25	66	1	Tbill
4	LKA36418C238	361 Days	10.65	10.60	10.65	10.60	10.62	226	2	Tbill
5	LKB00618D018	1 Year	11.20	11.20	11.20	11.20	11.20	50	1	TBond
6	LKB00618F013	1 Year	11.25	11.25	11.25	11.25	11.25	250	1	TBond
7	LKB00219A151	2 Years	12.05	12.00	12.10	12.00	12.04	550	4	TBond
8	LKB00619G019	2 Years	12.10	12.07	12.10	12.07	12.09	200	2	TBond
9	LKB00521L157	5 Years	13.00	12.95	13.00	12.80	12.91	750	11	TBond
10	LKB01023I019	6 Years	12.95	12.80	12.95	12.80	12.88	160	2	TBond
11	LKB00824H013	7 Years	13.05	13.02	13.05	13.00	13.01	800	11	TBond
12	LKB01026H014	9 Years	13.20	13.20	13.20	13.02	13.10	950	9	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 24.03.2017

