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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

**Public Debt Department**

**Government Securities Secondary Market Trade Summary\* 27.03.2017**

| Indicators              | 27.03.2017 | 24.03.2017 |
|-------------------------|------------|------------|
| Total Turnover (Rs.Mn)  | 7,001      | 5,652      |
| No of Trades            | 56         | 47         |
| No of Securities Traded | 11         | 12         |
| No of Participants      | 19         | 16         |

| 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  | LKB00618D018 | 1 Year  | 11.00           | 10.94           | 11.00           | 10.94          | 10.97                    | 551                   | 4            | TBond         |
| 2  | LKB00618F013 | 1 Year  | 11.25           | 11.22           | 11.25           | 11.22          | 11.23                    | 250                   | 2            | TBond         |
| 3  | LKB01518H150 | 1 Year  | 11.23           | 11.23           | 11.25           | 11.21          | 11.23                    | 1,400                 | 6            | TBond         |
| 4  | LKB00219A151 | 2 Years | 11.90           | 11.82           | 11.93           | 11.82          | 11.89                    | 900                   | 5            | TBond         |
| 5  | LKB00619G019 | 2 Years | 11.95           | 11.90           | 11.95           | 11.90          | 11.92                    | 850                   | 6            | TBond         |
| 6  | LKB01020H017 | 3 Years | 12.75           | 12.72           | 12.75           | 12.72          | 12.74                    | 200                   | 2            | TBond         |
| 7  | LKB00521L157 | 5 Years | 12.73           | 12.61           | 12.73           | 12.61          | 12.67                    | 200                   | 4            | TBond         |
| 8  | LKB00922J011 | 6 Years | 12.80           | 12.80           | 12.80           | 12.80          | 12.80                    | 100                   | 2            | TBond         |
| 9  | LKB01024A014 | 7 Years | 12.82           | 12.92           | 12.92           | 12.80          | 12.87                    | 900                   | 4            | TBond         |
| 10 | LKB00824H013 | 7 Years | 12.90           | 12.83           | 12.95           | 12.80          | 12.85                    | 1,250                 | 13           | TBond         |
| 11 | LKB01026H014 | 9 Years | 12.98           | 12.90           | 13.00           | 12.88          | 12.93                    | 400                   | 8            | 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 27.03.2017

