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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary\* 28.03.2017

Indicators	28.03.2017	27.03.2017
Total Turnover (Rs.Mn)	6,800	7,001
No of Trades	82	56
No of Securities Traded	13	11
No of Participants	20	19

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	LKA36417I229	177 Days	10.50	10.50	10.50	10.50	10.50	25	1	Tbill
2	LKA18217I225	177 Days	10.45	10.45	10.45	10.45	10.45	25	1	Tbill
3	LKB00618D018	1 Year	11.00	11.00	11.00	11.00	11.00	150	1	TBond
4	LKB00219A151	2 Years	11.85	11.92	11.92	11.70	11.79	850	9	TBond
5	LKB00619G019	2 Years	11.85	11.83	11.96	11.83	11.89	1,500	9	TBond
6	LKB00619I155	2 Years	11.90	11.93	11.93	11.90	11.92	200	2	TBond
7	LKB00521C016	4 Years	12.40	12.40	12.40	12.40	12.40	200	1	TBond
8	LKB00821H019	4 Years	12.50	12.65	12.65	12.50	12.63	600	2	TBond
9	LKB00521L157	5 Years	12.60	12.55	12.72	12.50	12.57	950	15	TBond
10	LKB01024A014	7 Years	12.63	12.70	12.75	12.70	12.73	300	4	TBond
11	LKB00824H013	7 Years	12.76	12.77	12.82	12.70	12.74	900	16	TBond
12	LKB01226F014	9 Years	12.87	12.70	12.87	12.80	12.83	150	3	TBond
13	LKB01026H014	9 Years	12.82	12.77	12.83	12.72	12.76	950	18	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 28.03.2017

