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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 30.03.2017

Indicators	30.03.2017	29.03.2017
Total Turnover (Rs.Mn)	9,450	4,838
No of Trades	39	33
No of Securities Traded	13	11
No of Participants	19	15

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	LKA18217H110	133 Days	10.02	10.02	10.02	10.02	10.02	400	1	Tbill
2	LKA18217I290	182 Days	10.70	10.65	10.70	10.63	10.69	2,500	3	Tbill
3	LKA36418C303	364 Days	11.05	10.92	11.05	10.92	11.03	2,900	6	Tbill
4	LKB00618D018	1 Year	11.05	11.05	11.05	11.05	11.05	200	1	TBond
5	LKB00618F013	1 Year	11.25	11.25	11.25	11.25	11.25	300	1	TBond
6	LKB00718K151	2 Years	11.53	11.53	11.53	11.53	11.53	200	1	TBond
7	LKB00520E014	3 Years	12.25	12.25	12.25	12.25	12.25	250	1	TBond
8	LKB00821H019	4 Years	12.47	12.50	12.56	12.47	12.52	500	5	TBond
9	LKB00521L157	5 Years	12.51	12.55	12.59	12.46	12.51	1,450	11	TBond
10	LKB01024A014	7 Years	12.85	12.85	12.85	12.85	12.85	100	2	TBond
11	LKB00824H013	7 Years	12.82	12.88	12.88	12.82	12.86	450	4	TBond
12	LKB01026H014	9 Years	12.85	12.85	12.85	12.85	12.85	100	2	TBond
13	LKB01530E152	13 Years	12.90	12.90	12.90	12.90	12.90	100	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 30.03.2017

