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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

**Public Debt Department**

**Government Securities Secondary Market Trade Summary\* 02.03.2017**

Indicators	02.03.2017	01.03.2017
Total Turnover (Rs.Mn)	13,765	2,321
No of Trades	46	12
No of Securities Traded	16	7
No of Participants	15	6

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36417F027	91 Days	9.25	9.25	9.25	9.25	9.25	55	1	Tbill
2	LKB00517F157	0.28 Years	9.95	9.95	9.95	9.95	9.95	50	1	TBond
3	LKA36417H114	161 Days	10.25	10.29	10.29	10.25	10.27	2,000	2	Tbill
4	LKA36417H254	175 Days	10.29	10.29	10.29	10.29	10.29	200	1	Tbill
5	LKA18217H250	175 Days	10.28	10.28	10.28	10.28	10.28	160	1	Tbill
6	LKA36417I013	182 Days	10.30	10.30	10.30	10.30	10.30	500	2	Tbill
7	LKA36417I153	196 Days	10.30	10.29	10.30	10.29	10.30	2,000	2	Tbill
8	LKB00418J150	2 Years	11.60	11.60	11.60	11.60	11.60	250	1	TBond
9	LKB00718K151	2 Years	11.83	11.83	11.83	11.83	11.83	100	1	TBond
10	LKB00219A151	2 Years	12.10	12.07	12.10	12.06	12.09	700	6	TBond
11	LKB00619G019	2 Years	12.25	12.25	12.25	12.24	12.25	3,100	5	TBond
12	LKB00819K017	3 Years	12.40	13.14	13.14	12.40	12.99	350	3	TBond
13	LKB00824H013	7 Years	13.05	13.01	13.05	13.01	13.02	1,000	2	TBond
14	LKB01026H014	9 Years	13.15	13.11	13.18	12.92	13.09	1,800	11	TBond
15	LKB01528E016	11 Years	12.81	13.05	13.05	12.80	12.89	750	3	TBond
16	LKB01530E152	13 Years	12.85	12.85	12.86	12.85	12.85	750	4	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 02.03.2017





