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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 15.02.2017

Indicators	15.02.2017	14.02.2017
Total Turnover (Rs.Mn)	23,622	17,275
No of Trades	38	47
No of Securities Traded	13	8
No of Participants	13	15

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA09117D146	57 Days	9.16	9.16	9.16	9.16	9.16	1,500	1	Tbill
2	LKB00417E153	0.24 Years	9.60	9.60	9.60	9.60	9.60	1,250	2	TBond
3	LKA18217H185	182 Days	10.15	10.10	10.15	10.10	10.13	1,000	2	Tbill
4	LKB00618D018	1 Year	11.06	11.20	11.20	10.90	11.09	8,089	8	TBond
5	LKB00618F013	1 Year	11.20	11.40	11.40	11.20	11.34	4,982	3	TBond
6	LKB01518H150	1 Year	11.45	11.45	11.45	11.45	11.45	500	1	TBond
7	LKB00619G019	2 Years	11.99	12.05	12.05	11.95	12.01	5,050	6	TBond
8	LKB00520E014	3 Years	12.35	12.35	12.35	12.35	12.35	150	1	TBond
9	LKB00921E014	4 Years	12.45	12.55	12.55	12.45	12.51	550	6	TBond
10	LKB00821H019	4 Years	12.47	12.47	12.47	12.47	12.47	100	1	TBond
11	LKB00521L157	5 Years	12.48	12.48	12.48	12.48	12.48	200	2	TBond
12	LKB01024A014	7 Years	12.48	12.52	12.52	12.52	12.52	100	2	TBond
13	LKB01530E152	13 Years	12.56	12.52	12.56	12.52	12.54	150	3	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 15.02.2017



