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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

**Public Debt Department**

**Government Securities Secondary Market Trade Summary\* 16.02.2017**

| Indicators              | 16.02.2017 | 15.02.2017 |
|-------------------------|------------|------------|
| Total Turnover (Rs.Mn)  | 16,345     | 23,622     |
| No of Trades            | 28         | 38         |
| No of Securities Traded | 12         | 13         |
| No of Participants      | 14         | 13         |

| No | ISIN         | Tenure     | Opening Yield % | Closing Yield % | Highest Yield % | Lowest Yield % | Weighted Average Yield % | Volume Rs. Mn | No of Trades | Security Type |
|----|--------------|------------|-----------------|-----------------|-----------------|----------------|--------------------------|---------------|--------------|---------------|
| 1  | LKA36417D147 | 56 Days    | 9.17            | 9.17            | 9.17            | 9.17           | 9.17                     | 195           | 2            | Tbill         |
| 2  | LKA09117D146 | 56 Days    | 9.12            | 9.12            | 9.12            | 9.12           | 9.12                     | 300           | 1            | Tbill         |
| 3  | LKA36417D212 | 63 Days    | 9.25            | 9.25            | 9.25            | 9.25           | 9.25                     | 250           | 1            | Tbill         |
| 4  | LKB00417E153 | 0.24 Years | 9.80            | 9.80            | 9.80            | 9.80           | 9.80                     | 5,500         | 2            | TBond         |
| 5  | LKB00617G153 | 0.41 Years | 10.00           | 10.35           | 10.35           | 10.00          | 10.31                    | 4,202         | 2            | TBond         |
| 6  | LKA18217H185 | 182 Days   | 10.15           | 10.15           | 10.15           | 10.15          | 10.15                    | 250           | 1            | Tbill         |
| 7  | LKB00618D018 | 1 Year     | 11.00           | 11.00           | 11.00           | 11.00          | 11.00                    | 267           | 1            | TBond         |
| 8  | LKB00718K151 | 2 Years    | 11.65           | 11.80           | 11.80           | 11.65          | 11.73                    | 1,831         | 2            | TBond         |
| 9  | LKB00619G019 | 2 Years    | 12.08           | 12.00           | 12.10           | 12.00          | 12.03                    | 1,650         | 10           | TBond         |
| 10 | LKB00921E014 | 4 Years    | 12.35           | 12.60           | 12.60           | 12.35          | 12.58                    | 800           | 3            | TBond         |
| 11 | LKB00821H019 | 4 Years    | 12.60           | 12.60           | 12.60           | 12.60          | 12.60                    | 1,000         | 1            | TBond         |
| 12 | LKB00521L157 | 5 Years    | 12.48           | 12.48           | 12.48           | 12.48          | 12.48                    | 100           | 2            | 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 16.02.2017





