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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 22.02.2017

Indicators	22.02.2017	21.02.2017
Total Turnover (Rs.Mn)	4,500	1,292
No of Trades	16	8
No of Securities Traded	5	6
No of Participants	9	6

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00517F157	0.31 Years	10.75	11.00	11.00	10.75	10.83	150	3	TBond
2	LKA18217H250	182 Days	10.25	10.25	10.25	10.25	10.25	500	1	Tbill
3	LKB00521C016	4 Years	12.47	12.46	12.47	12.46	12.47	1,000	2	TBond
4	LKB00921E014	4 Years	12.49	12.48	12.85	12.48	12.52	2,750	8	TBond
5	LKB00824H013	7 Years	12.60	12.55	12.60	12.55	12.58	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 22.02.2017



