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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

**Public Debt Department**

**Government Securities Secondary Market Trade Summary\* 23.02.2017**

Indicators	23.02.2017	22.02.2017
Total Turnover (Rs.Mn)	3,677	4,500
No of Trades	26	16
No of Securities Traded	12	5
No of Participants	7	9

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA09117E268	88 Days	9.25	9.27	9.27	9.25	9.26	200	2	Tbill
2	LKA36417F027	95 Days	9.30	9.30	9.30	9.30	9.30	142	1	Tbill
3	LKB00517F157	0.30 Years	10.60	10.60	10.60	10.60	10.60	50	1	TBond
4	LKA36417H189	172 Days	10.10	10.10	10.10	10.10	10.10	150	1	Tbill
5	LKA18217H250	179 Days	10.17	10.17	10.17	10.17	10.17	85	1	Tbill
6	LKB00219A151	2 Years	11.99	12.24	12.24	11.99	12.12	850	4	TBond
7	LKB00619I155	3 Years	11.60	11.60	11.60	11.60	11.60	50	1	TBond
8	LKB00819K017	3 Years	12.10	12.10	12.10	12.10	12.10	50	1	TBond
9	LKB00921E014	4 Years	12.75	12.60	12.75	12.60	12.65	150	3	TBond
10	LKB00521L157	5 Years	12.66	12.84	12.88	12.66	12.77	1,000	6	TBond
11	LKB00824H013	7 Years	12.83	13.00	13.00	12.83	12.89	550	3	TBond
12	LKB01026H014	9 Years	12.90	13.20	13.20	13.10	13.15	400	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 23.02.2017





