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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 27.02.2017

Indicators	27.02.2017	23.02.2017
Total Turnover (Rs.Mn)	7,640	3,677
No of Trades	33	26
No of Securities Traded	11	12
No of Participants	14	7

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA09117E193	80 Days	9.15	9.15	9.15	9.15	9.15	790	1	Tbill
2	LKB00618D018	1 Year	10.70	10.70	10.70	10.70	10.70	400	2	TBond
3	LKB00219A151	2 Years	12.15	12.10	12.20	11.98	12.11	1,450	8	TBond
4	LKB00619G019	2 Years	11.98	12.30	12.30	11.98	11.99	1,150	3	TBond
5	LKB00619I155	3 Years	11.75	11.75	11.75	11.75	11.75	200	1	TBond
6	LKB00521C016	4 Years	12.80	12.80	12.80	12.80	12.80	200	1	TBond
7	LKB00921E014	4 Years	12.67	12.72	12.72	12.57	12.65	150	3	TBond
8	LKB00821H019	4 Years	12.70	12.68	12.70	12.68	12.69	100	2	TBond
9	LKB00521L157	5 Years	13.00	12.90	13.00	12.90	12.99	2,400	7	TBond
10	LKB00824H013	7 Years	13.00	13.00	13.00	13.00	13.00	100	1	TBond
11	LKB01026H014	9 Years	12.95	13.00	13.10	12.95	13.04	700	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 27.02.2017



