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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 02.01.2017

Indicators	02.01.2017	30.12.2016
Total Turnover (Rs.Mn)	1,850	4,700
No of Trades	25	20
No of Securities Traded	5	8
No of Participants	15	9

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00618D018	1 Year	10.83	10.83	10.83	10.83	10.83	100	1	TBond
2	LKB00819K017	3 Years	11.50	11.50	11.50	11.50	11.50	50	1	TBond
3	LKB00521C016	4 Years	12.10	12.02	12.10	12.00	12.04	450	8	TBond
4	LKB01023I019	7 Years	12.20	12.20	12.20	12.20	12.20	50	1	TBond
5	LKB00824H013	8 Years	12.35	12.24	12.35	12.24	12.26	1,200	14	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 02.01.2017

