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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 02.02.2017

Indicators	02.02.2017	01.02.2017
Total Turnover (Rs.Mn)	6,010	9,260
No of Trades	36	33
No of Securities Traded	9	12
No of Participants	12	15

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB01518B013	1 Year	10.75	10.78	10.78	10.65	10.77	650	3	TBond
2	LKB00618D018	1 Year	11.05	11.05	11.05	11.05	11.05	100	1	TBond
3	LKB00718K151	2 Year	11.77	11.75	11.77	11.75	11.76	600	2	TBond
4	LKB00619G019	2 Year	11.97	11.97	11.97	11.97	11.97	50	1	TBond
5	LKB00819K017	3 Year	12.62	12.25	12.62	12.25	12.44	250	4	TBond
6	LKB00520E014	3 Year	12.10	12.10	12.10	12.10	12.10	450	8	TBond
7	LKB00921E014	4 Year	12.72	12.72	12.80	12.57	12.75	2,660	9	TBond
8	LKB00821H019	4 Year	12.62	12.70	12.70	12.55	12.63	500	5	TBond
9	LKB01024A014	7 Year	12.67	12.62	12.77	12.62	12.69	750	3	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 02.02.2017



