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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 03.01.2017

Indicators	03.01.2017	02.01.2017
Total Turnover (Rs.Mn)	19,650	1,850
No of Trades	88	25
No of Securities Traded	12	5
No of Participants	19	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	10.70	10.75	10.70	10.73	1,500	3	TBond
2	LKB00618D018	1 Year	10.75	10.68	10.75	10.68	10.70	650	5	TBond
3	LKB00618F013	1 Year	10.90	10.90	10.90	10.90	10.90	100	1	TBond
4	LKB00418J150	2 Years	11.05	11.05	11.05	11.05	11.05	50	1	TBond
5	LKB00718K151	2 Years	11.05	11.14	11.23	11.05	11.18	6,800	17	TBond
6	LKB00619I155	3 Years	11.55	11.55	11.55	11.50	11.51	700	10	TBond
7	LKB00819K017	3 Years	11.60	11.65	11.65	11.60	11.63	100	2	TBond
8	LKB01020H017	4 Years	11.92	11.91	11.92	11.91	11.91	400	2	TBond
9	LKB00521C016	4 Years	12.00	12.00	12.00	11.97	11.99	1,000	13	TBond
10	LKB00821H019	5 Years	12.07	12.19	12.19	12.06	12.14	8,100	30	TBond
11	LKB01023I019	7 Years	12.10	12.10	12.10	12.10	12.10	50	1	TBond
12	LKB00824H013	8 Years	12.15	12.17	12.17	12.15	12.16	200	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 03.01.2017

