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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 04.01.2017

Indicators	04.01.2017	03.01.2017
Total Turnover (Rs.Mn)	16,596	19,650
No of Trades	58	88
No of Securities Traded	14	12
No of Participants	18	19

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA09117D070	91 Days	8.72	8.80	8.80	8.72	8.78	1,535	3	Tbill
2	LKA18217F304	176 Days	9.60	9.60	9.60	9.60	9.60	50	1	Tbill
3	LKA18217G070	182 Days	9.70	9.75	9.75	9.70	9.72	2,000	2	Tbill
4	LKA36417I013	239 Days	10.00	10.00	10.00	10.00	10.00	250	1	Tbill
5	LKB01518B013	1 Year	10.55	10.55	10.55	10.55	10.55	100	1	TBond
6	LKB00618D018	1 Year	10.80	10.75	10.80	10.75	10.78	550	2	TBond
7	LKB00418J150	2 Years	11.00	11.00	11.00	11.00	11.00	500	1	TBond
8	LKB00718K151	2 Years	11.18	11.18	11.25	11.18	11.21	250	4	TBond
9	LKB00819K017	3 Years	11.70	11.80	11.80	11.70	11.75	500	2	TBond
10	LKB00520E014	3 Years	11.88	11.75	11.88	11.75	11.82	100	2	TBond
11	LKB00521C016	4 Years	12.00	12.00	12.00	12.00	12.00	400	1	TBond
12	LKB00821H019	5 Years	12.15	12.10	12.20	12.00	12.16	4,850	18	TBond
13	LKB00922G017	5 Years	12.20	12.30	12.30	12.19	12.24	5,161	15	TBond
14	LKB00824H013	8 Years	12.25	12.21	12.25	12.21	12.23	350	5	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 04.01.2017

