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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 06.01.2017

Indicators	06.01.2017	05.01.2017
Total Turnover (Rs.Mn)	5,623	5,384
No of Trades	24	9
No of Securities Traded	13	6
No of Participants	13	8

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00317C019	0.14 Years	8.63	8.63	8.63	8.63	8.63	500	1	TBond
2	LKA18217F239	165 Days	9.50	9.50	9.50	9.50	9.50	62	1	Tbill
3	LKA18217G070	179 Days	9.65	9.65	9.65	9.65	9.65	500	1	Tbill
4	LKA36417I088	242 Days	10.05	10.05	10.05	10.05	10.05	100	1	Tbill
5	LKA36417I153	249 Days	10.06	10.05	10.06	10.05	10.06	600	2	Tbill
6	LKA36417J276	291 Days	10.05	10.05	10.05	10.05	10.05	200	2	Tbill
7	LKA36418A059	361 Days	10.20	10.20	10.22	10.20	10.22	300	2	Tbill
8	LKB00718K151	2 Years	11.05	11.25	11.25	11.05	11.20	1,000	2	TBond
9	LKB00619I155	3 Years	11.65	11.65	11.65	11.65	11.65	150	2	TBond
10	LKB00821H019	5 Years	12.10	12.05	12.15	12.05	12.10	1,550	4	TBond
11	LKB00922G017	5 Years	12.21	12.21	12.21	12.21	12.21	111	1	TBond
12	LKB00824H013	8 Years	12.10	12.18	12.20	12.18	12.19	400	2	TBond
13	LKB01528I017	12 Years	12.58	12.55	12.58	12.55	12.57	150	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 06.01.2017

