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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 07.02.2017

Indicators	07.02.2017	06.02.2017
Total Turnover (Rs.Mn)	25,245	6,600
No of Trades	89	12
No of Securities Traded	8	2
No of Participants	18	6

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	10.70	10.55	10.70	10.55	10.64	500	2	TBond
2	LKB00618D018	1 Year	11.00	10.90	11.00	10.90	10.96	850	3	TBond
3	LKB00718K151	2 Years	11.50	11.52	11.55	11.50	11.52	1,150	8	TBond
4	LKB00619G019	2 Years	12.00	11.99	12.09	11.96	12.04	13,700	36	TBond
5	LKB00619I155	3 Years	11.85	11.85	11.85	11.85	11.85	120	2	TBond
6	LKB00921E014	4 Years	12.67	12.55	12.70	12.52	12.63	7,775	32	TBond
7	LKB01024A014	7 Years	12.60	12.68	12.68	12.60	12.64	1,000	3	TBond
8	LKB01026H014	9 Years	12.60	12.66	12.66	12.64	12.65	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 07.02.2017



