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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 08.02.2017

Indicators	08.02.2017	07.02.2017
Total Turnover (Rs.Mn)	23,679	25,245
No of Trades	99	89
No of Securities Traded	13	8
No of Participants	18	18

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA09117D211	71 Days	9.17	9.17	9.17	9.17	9.17	200	1	Tbill
2	LKB00517F157	0.34 Years	10.60	10.50	10.90	10.50	10.65	200	4	TBond
3	LKA36417H114	182 Days	10.15	10.15	10.25	10.15	10.20	200	2	Tbill
4	LKA18217H110	182 Days	10.05	10.06	10.06	10.05	10.06	1,050	3	Tbill
5	LKA36417H189	190 Days	10.10	10.25	10.25	10.10	10.18	200	2	Tbill
6	LKB00618D018	1 Year	10.95	11.00	11.00	10.95	10.98	200	3	TBond
7	LKB01518G152	1 Year	11.35	11.60	11.60	11.30	11.47	4,263	8	TBond
8	LKB00718K151	2 Years	11.50	11.50	11.50	11.50	11.50	450	5	TBond
9	LKB00619G019	2 Years	11.96	12.00	12.05	11.90	12.01	9,750	36	TBond
10	LKB00520E014	3 Years	12.35	12.35	12.35	12.35	12.35	50	1	TBond
11	LKB00921E014	4 Years	12.59	12.67	12.67	12.49	12.57	5,287	25	TBond
12	LKB00821H019	4 Years	12.59	12.67	12.67	12.51	12.59	1,630	7	TBond
13	LKB00824H013	7 Years	12.60	12.60	12.60	12.60	12.60	200	2	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 08.02.2017



