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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 09.01.2017

Indicators	09.01.2017	06.01.2017
Total Turnover (Rs.Mn)	10,290	5,623
No of Trades	37	24
No of Securities Traded	11	13
No of Participants	15	13

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36417C248	73 Days	8.70	8.70	8.70	8.70	8.70	500	1	Tbill
2	LKA36417I153	248 Days	10.00	10.00	10.00	10.00	10.00	96	1	Tbill
3	LKB01518B013	1 Year	10.50	10.55	10.55	10.50	10.53	200	2	TBond
4	LKB00618D018	1 Year	10.72	10.71	10.72	10.71	10.72	200	2	TBond
5	LKB00718K151	2 Years	11.20	11.30	11.30	11.20	11.26	3,650	14	TBond
6	LKB00619I155	3 Years	11.56	11.56	11.56	11.56	11.56	50	1	TBond
7	LKB00819K017	3 Years	11.72	11.72	11.72	11.72	11.72	594	2	TBond
8	LKB00821H019	5 Years	12.12	12.10	12.17	12.07	12.14	4,300	9	TBond
9	LKB00521L157	5 Years	12.25	12.20	12.25	12.20	12.23	200	2	TBond
10	LKB00922G017	5 Years	12.17	12.17	12.17	12.17	12.17	100	1	TBond
11	LKB01026H014	10 Years	12.25	12.30	12.30	12.25	12.28	400	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 09.01.2017

