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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 10.01.2017

Indicators	10.01.2017	09.01.2017
Total Turnover (Rs.Mn)	16,427	10,290
No of Trades	63	37
No of Securities Traded	17	11
No of Participants	20	15

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA09117C247	72 Days	8.70	8.70	8.70	8.70	8.70	100	1	Tbill
2	LKA18217C244	72 Days	8.70	8.70	8.70	8.70	8.70	400	1	Tbill
3	LKA36417C248	72 Days	8.70	8.70	8.70	8.70	8.70	550	2	Tbill
4	LKA36417D147	93 Days	8.78	8.85	8.85	8.78	8.79	243	2	Tbill
5	LKA36417E053	114 Days	9.10	9.10	9.10	9.10	9.10	123	1	Tbill
6	LKA18217G146	182 Days	9.74	9.90	9.97	9.74	9.83	6,000	11	Tbill
7	LKA36418A125	364 Days	10.25	10.25	10.25	10.25	10.25	350	2	Tbill
8	LKB01518B013	1 Year	10.55	10.55	10.55	10.55	10.55	350	2	TBond
9	LKB00618D018	1 Year	10.75	10.75	10.75	10.75	10.75	150	1	TBond
10	LKB00718K151	2 Years	11.25	11.30	11.30	11.20	11.25	3,200	5	TBond
11	LKB00219A151	2 Years	11.40	11.40	11.40	11.20	11.30	1,600	6	TBond
12	LKB00821H019	5 Years	12.15	12.05	12.18	12.05	12.09	560	6	TBond
13	LKB00721J157	5 Years	12.17	12.17	12.17	12.17	12.17	200	1	TBond
14	LKB00521L157	5 Years	12.14	12.24	12.25	12.14	12.18	1,850	13	TBond
15	LKB01024A014	7 Years	12.27	12.27	12.27	12.27	12.27	250	1	TBond
16	LKB00824H013	8 Years	12.30	12.34	12.34	12.24	12.29	250	5	TBond
17	LKB01026H014	10 Years	12.23	12.34	12.34	12.23	12.30	250	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 10.01.2017



