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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 13.01.2017

Indicators	13.01.2017	11.01.2017
Total Turnover (Rs.Mn)	4,487	4,100
No of Trades	18	10
No of Securities Traded	8	7
No of Participants	10	6

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA09117C031	46 Days	8.65	8.65	8.65	8.65	8.65	100	1	Tbill
2	LKA36417H189	214 Days	10.15	10.15	10.15	10.15	10.15	200	1	Tbill
3	LKA36418A125	361 Days	10.10	10.10	10.10	10.10	10.10	1,287	4	Tbill
4	LKB00718K151	2 Years	11.20	11.20	11.20	11.20	11.20	1,000	1	TBond
5	LKB00821H019	5 Years	12.25	12.25	12.25	12.13	12.19	500	3	TBond
6	LKB00521L157	5 Years	12.30	12.30	12.30	12.30	12.30	50	1	TBond
7	LKB01023I019	7 Years	12.35	12.35	12.35	12.35	12.35	150	1	TBond
8	LKB00824H013	8 Years	12.40	12.41	12.45	12.36	12.40	1,200	6	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 13.01.2017



