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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 17.01.2017

Indicators	17.01.2017	16.01.2017
Total Turnover (Rs.Mn)	2,900	150
No of Trades	13	2
No of Securities Traded	6	2
No of Participants	7	2

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00618F013	1 Year	11.05	11.05	11.05	11.05	11.05	800	1	TBond
2	LKB00821H019	5 Years	12.25	12.17	12.25	12.17	12.20	1,300	4	TBond
3	LKB01024A014	7 Years	12.30	12.35	12.35	12.30	12.33	100	2	TBond
4	LKB00824H013	8 Years	12.45	12.40	12.45	12.40	12.43	500	2	TBond
5	LKB01528I017	12 Years	12.60	12.60	12.60	12.60	12.60	50	1	TBond
6	LKB01530E152	13 Years	12.65	12.60	12.66	12.60	12.64	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 17.01.2017



