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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 23.01.2017

Indicators	23.01.2017	20.01.2017
Total Turnover (Rs.Mn)	7,450	2,968
No of Trades	15	10
No of Securities Traded	6	5
No of Participants	9	9

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36417G215	178 Days	10.00	10.00	10.00	10.00	10.00	1,600	2	Tbill
2	LKA36417G280	185 Days	10.03	10.03	10.03	10.03	10.03	4,000	2	Tbill
3	LKA36417H189	206 Days	10.27	10.18	10.27	10.18	10.23	300	2	Tbill
4	LKA36417H254	213 Days	10.10	9.90	10.10	9.90	10.02	250	2	Tbill
5	LKB00618D018	1 Year	11.00	11.00	11.02	11.00	11.01	800	5	TBond
6	LKB00718K151	2 Years	11.00	11.45	11.47	11.45	11.46	500	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 23.01.2017



