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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 24.01.2017

Indicators	24.01.2017	23.01.2017
Total Turnover (Rs.Mn)	5,702	7,450
No of Trades	19	15
No of Securities Traded	8	6
No of Participants	15	9

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00317C019	0.10 Years	8.40	8.40	8.40	8.40	8.40	250	1	TBond
2	LKA18217D077	72 Days	9.00	9.00	9.00	9.00	9.00	291	1	Tbill
3	LKA36417D147	79 Days	9.02	9.00	9.02	9.00	9.02	1,000	2	Tbill
4	LKB00618D018	1 Year	11.03	11.00	11.03	11.00	11.03	600	2	TBond
5	LKB01518H150	2 Years	11.44	11.40	11.44	11.40	11.42	200	2	TBond
6	LKB00418J150	2 Years	11.55	11.55	11.55	11.53	11.54	850	4	TBond
7	LKB00718K151	2 Years	11.47	11.55	11.60	11.47	11.56	2,461	6	TBond
8	LKB00521L157	5 Years	12.30	12.30	12.30	12.30	12.30	50	1	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 24.01.2017



