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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 27.01.2017

Indicators	27.01.2017	26.01.2017
Total Turnover (Rs.Mn)	3,850	14,343
No of Trades	18	52
No of Securities Traded	5	14
No of Participants	12	18

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB01518B013	1 Year	10.68	10.68	10.68	10.68	10.68	100	1	TBond
2	LKB00521C016	4 Years	12.50	12.55	12.55	12.50	12.53	1,000	2	TBond
3	LKB00921E014	4 Years	12.62	12.70	12.70	12.57	12.67	2,350	10	TBond
4	LKB00821H019	5 Years	12.65	12.55	12.65	12.55	12.62	150	2	TBond
5	LKB00824H013	8 Years	12.55	12.55	12.55	12.51	12.53	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 27.01.2017



