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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 30.01.2017

Indicators	30.01.2017	27.01.2017
Total Turnover (Rs.Mn)	10,599	3,850
No of Trades	35	18
No of Securities Traded	10	5
No of Participants	12	12

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18217G146	164 Days	9.92	9.92	9.92	9.92	9.92	1,500	1	Tbill
2	LKB00618D018	1 Year	11.00	11.00	11.00	11.00	11.00	194	2	TBond
3	LKB00718K151	2 Years	11.20	11.75	11.75	11.20	11.29	1,200	3	TBond
4	LKB00619G019	2 Years	12.00	12.00	12.00	12.00	12.00	200	1	TBond
5	LKB00520E014	3 Years	12.50	12.50	12.50	12.50	12.50	150	1	TBond
6	LKB00921E014	4 Years	12.70	12.71	12.75	12.64	12.72	5,600	16	TBond
7	LKB00821H019	5 Years	12.70	12.70	12.80	12.65	12.74	855	6	TBond
8	LKB00721J157	5 Years	12.65	12.65	12.70	12.65	12.68	500	2	TBond
9	LKB00521L157	5 Years	12.35	12.35	12.35	12.35	12.35	100	1	TBond
10	LKB00824H013	8 Years	12.60	12.60	12.60	12.60	12.60	300	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 30.01.2017



