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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 31.01.2017

Indicators	31.01.2017	30.01.2017
Total Turnover (Rs.Mn)	8,550	10,599
No of Trades	28	35
No of Securities Traded	7	10
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	LKB01518B013	1 Year	10.80	10.80	10.80	10.80	10.80	50	1	TBond
2	LKB00718K151	2 Years	11.70	11.80	11.83	11.70	11.78	1,100	4	TBond
3	LKB00219A151	2 Years	11.58	11.58	11.58	11.58	11.58	100	1	TBond
4	LKB00619G019	2 Years	12.00	12.00	12.00	12.00	12.00	50	1	TBond
5	LKB00921E014	4 Years	12.78	12.76	12.80	12.68	12.78	6,800	18	TBond
6	LKB00821H019	5 Years	12.70	12.75	12.75	12.70	12.71	400	2	TBond
7	LKB00824H013	8 Years	12.60	12.60	12.60	12.60	12.60	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 31.01.2017



