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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

**Public Debt Department**

**Government Securities Secondary Market Trade Summary\* 25.01.2017**

Indicators	25.01.2017	24.01.2017
Total Turnover (Rs.Mn)	6,194	5,702
No of Trades	26	19
No of Securities Traded	17	8
No of Participants	14	15

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00417E153	0.30 Years	9.50	9.50	9.50	9.50	9.50	1,000	1	TBond
2	LKA36417G215	176 Days	10.00	10.00	10.00	10.00	10.00	1,250	4	Tbill
3	LKA36417G280	183 Days	10.02	10.00	10.02	10.00	10.01	500	2	Tbill
4	LKA36417H189	204 Days	10.00	10.00	10.08	10.08	10.08	350	1	Tbill
5	LKA36417H254	211 Days	10.10	10.10	10.10	10.10	10.10	200	1	Tbill
6	LKA36417I013	218 Days	10.20	10.20	10.20	10.20	10.20	150	1	Tbill
7	LKB01518B013	1 Year	10.80	10.80	10.80	10.80	10.80	100	1	TBond
8	LKB00618D018	1 Year	11.00	11.00	11.00	11.00	11.00	194	2	TBond
9	LKB00618F013	1 Year	11.20	11.20	11.20	11.20	11.20	500	1	TBond
10	LKB01518H150	2 Years	11.50	11.50	11.50	11.50	11.50	100	1	TBond
11	LKB00619G019	2 Years	12.00	12.50	12.50	12.00	12.25	100	2	TBond
12	LKB00521C016	4 Years	12.40	12.48	12.48	12.40	12.43	150	3	TBond
13	LKB00521L157	5 Years	12.20	12.20	12.20	12.20	12.20	350	1	TBond
14	LKB01025C157	8 Years	12.53	12.53	12.53	12.53	12.53	250	1	TBond
15	LKB01528E016	11 Years	12.50	12.50	12.50	12.50	12.50	250	1	TBond
16	LKB01528I017	12 Years	12.50	12.50	12.50	12.50	12.50	700	2	TBond
17	LKB01530E152	13 Years	12.58	12.58	12.58	12.58	12.58	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 25.01.2017





