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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

**Public Debt Department**

**Government Securities Secondary Market Trade Summary\* 26.01.2017**

Indicators	26.01.2017	25.01.2017
Total Turnover (Rs.Mn)	14,343	6,194
No of Trades	52	26
No of Securities Traded	14	17
No of Participants	18	14

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA09117D286	91 Days	8.98	8.98	8.98	8.98	8.98	1,000	1	Tbill
2	LKA18217G211	175 Days	9.98	10.00	10.00	9.98	9.98	2,054	2	Tbill
3	LKA36417G280	182 Days	10.01	10.00	10.01	9.90	10.01	1,589	3	Tbill
4	LKA18217G286	182 Days	10.01	10.01	10.01	10.01	10.01	3,500	3	Tbill
5	LKA36417H254	210 Days	10.10	10.18	10.18	10.10	10.13	150	3	Tbill
6	LKA36417I013	217 Days	10.12	10.12	10.12	10.12	10.12	150	1	Tbill
7	LKB01518B013	1 Year	10.68	10.68	10.68	10.68	10.68	100	1	TBond
8	LKB00718K151	2 Years	11.60	11.60	11.60	11.60	11.60	500	2	TBond
9	LKB00521C016	4 Years	12.50	12.55	12.55	12.42	12.51	2,950	22	TBond
10	LKB00921E014	4 Years	12.68	12.70	12.70	12.67	12.69	1,000	3	TBond
11	LKB00821H019	5 Years	12.55	12.60	12.65	12.55	12.60	200	4	TBond
12	LKB00824H013	8 Years	12.60	12.60	12.60	12.54	12.58	300	5	TBond
13	LKB01026H014	10 Years	12.45	12.45	12.45	12.45	12.45	600	1	TBond
14	LKB01530E152	13 Years	12.62	12.62	12.62	12.62	12.62	250	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 26.01.2017





