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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

**Public Debt Department**

**Government Securities Secondary Market Trade Summary\* 19.01.2017**

Indicators	19.01.2017	18.01.2017
Total Turnover (Rs.Mn)	15,337	4,000
No of Trades	46	19
No of Securities Traded	18	8
No of Participants	18	12

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA09117D211	91 Days	8.95	8.95	8.95	8.95	8.95	1,000	1	Tbill
2	LKA18217D218	91 Days	9.05	9.10	9.10	9.00	9.05	300	3	Tbill
3	LKB00417E153	0.31 Years	9.50	9.50	9.50	9.50	9.50	500	1	TBond
4	LKA18217G211	182 Days	10.08	10.10	10.10	10.00	10.07	1,650	6	Tbill
5	LKA36417H254	217 Days	10.22	10.22	10.22	10.22	10.22	250	1	Tbill
6	LKA36417I088	231 Days	10.15	10.15	10.15	10.15	10.15	306	2	Tbill
7	LKA36418A190	364 Days	10.33	10.45	10.45	10.33	10.37	531	3	Tbill
8	LKB01518B013	1 Year	10.70	10.70	10.70	10.70	10.70	100	1	TBond
9	LKB00618F013	1 Year	11.05	11.05	11.05	11.05	11.05	1,200	1	TBond
10	LKB00219A151	2 Years	11.52	11.50	11.52	11.50	11.51	2,200	4	TBond
11	LKB00619G019	2 Years	11.87	11.90	11.90	11.85	11.87	750	3	TBond
12	LKB00521C016	4 Years	12.25	12.25	12.25	12.25	12.25	250	2	TBond
13	LKB00821H019	5 Years	12.25	12.15	12.33	12.15	12.23	2,700	7	TBond
14	LKB00521L157	5 Years	12.30	12.25	12.30	12.25	12.26	350	2	TBond
15	LKB01024A014	7 Years	12.40	12.36	12.47	12.36	12.41	2,550	5	TBond
16	LKB01226F014	9 Years	12.45	12.45	12.45	12.45	12.45	250	1	TBond
17	LKB01026H014	10 Years	12.47	12.48	12.48	12.47	12.47	250	2	TBond
18	LKB01528I017	12 Years	12.55	12.55	12.55	12.55	12.55	200	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 19.01.2017





