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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 01.12.2016

Indicators	01.12.2016	30.11.2016
Total Turnover (Rs.Mn)	7,444	8,576
No of Trades	48	34
No of Securities Traded	11	13
No of Participants	18	17

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA364171153	287 Days	10.13	10.15	10.25	10.10	10.15	650	4	Tbill
2	LKB01518B013	1 Year	10.75	10.75	10.75	10.75	10.75	1,000	2	TBond
3	LKB00618D018	1 Year	11.05	11.15	11.15	11.05	11.11	700	5	TBond
4	LKB00718K151	2 Years	11.25	11.25	11.25	11.25	11.25	244	1	TBond
5	LKB00619I155	3 Years	11.73	11.45	11.85	11.45	11.79	3,150	17	TBond
6	LKB00521C016	4 Years	11.74	11.96	11.96	11.96	11.96	300	1	TBond
7	LKB00821H019	5 Years	12.19	12.19	12.19	12.19	12.19	250	1	TBond
8	LKB01023I019	7 Years	12.40	12.43	12.43	12.40	12.41	450	5	TBond
9	LKB00824H013	8 Years	12.50	12.50	12.50	12.48	12.50	450	8	TBond
10	LKB01025H016	9 Years	12.58	12.60	12.60	12.58	12.59	150	3	TBond
11	LKB01026H014	10 Years	12.60	12.60	12.60	12.60	12.60	100	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 01.12.2016

