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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

**Public Debt Department
Government Securities Secondary Market Trade Summary* 07.12.2016**

Indicators	07.12.2016	06.12.2016
Total Turnover (Rs.Mn)	15,000	8,003
No of Trades	58	34
No of Securities Traded	17	7
No of Participants	18	15

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA09117C106	91 Days	8.60	8.65	8.65	8.60	8.62	2,000	2	Tbill
2	LKA36417D071	120 Days	8.95	8.75	9.15	8.75	8.95	150	3	Tbill
3	LKA18217F098	182 Days	9.60	9.60	9.60	9.60	9.60	1,000	1	Tbill
4	LKB00617G153	0.60 Years	11.45	11.45	11.45	11.45	11.45	50	1	TBond
5	LKA36417L082	364 Days	10.05	10.10	10.10	10.05	10.08	1,500	2	Tbill
6	LKB00618D018	1 Year	11.00	11.00	11.00	11.00	11.00	500	1	TBond
7	LKB00618F013	1 Year	11.20	11.20	11.30	11.20	11.26	3,500	8	TBond
8	LKB00718K151	2 Years	8.95	11.40	11.40	11.35	11.39	300	2	TBond
9	LKB00619G019	3 Years	11.80	11.80	11.80	11.80	11.80	200	2	TBond
10	LKB00619I155	3 Years	11.80	11.88	11.88	11.72	11.82	4,900	20	TBond
11	LKB00819K017	3 Years	8.95	12.00	12.46	12.00	12.23	100	2	TBond
12	LKB00520E014	3 Years	11.70	11.70	11.70	11.70	11.70	50	1	TBond
13	LKB01023I019	7 Years	12.44	12.44	12.44	12.44	12.44	50	1	TBond
14	LKB01024A014	7 Years	12.45	12.45	12.45	12.45	12.45	50	1	TBond
15	LKB00824H013	8 Years	12.50	12.50	12.51	12.49	12.50	350	6	TBond
16	LKB01226F014	9 Years	12.58	12.58	12.58	12.57	12.58	150	3	TBond
17	LKB01026H014	10 Years	12.55	12.55	12.55	12.55	12.55	150	2	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 07.12.2016

