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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 09.12.2016

Indicators	09.12.2016	08.12.2016
Total Turnover (Rs.Mn)	8,226	961
No of Trades	30	12
No of Securities Traded	8	7
No of Participants	16	7

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA364171153	275 Days	9.89	9.89	9.89	9.89	9.89	100	1	Tbill
2	LKB01518B013	1 Year	10.75	10.75	10.75	10.75	10.75	2,000	4	TBond
3	LKB00618F013	1 Year	11.20	11.20	11.20	11.20	11.20	250	1	TBond
4	LKB00718K151	2 Years	11.38	11.40	11.40	11.38	11.39	250	2	TBond
5	LKB00619G019	3 Years	11.82	11.88	11.88	11.81	11.85	2,500	6	TBond
6	LKB00619I155	3 Years	11.81	11.88	11.88	11.73	11.83	2,726	8	TBond
7	LKB01023I019	7 Years	12.43	12.43	12.43	12.43	12.43	50	1	TBond
8	LKB00824H013	8 Years	12.48	12.45	12.48	12.45	12.46	350	7	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 09.12.2016

