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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 14.12.2016

Indicators	14.12.2016	09.12.2016
Total Turnover (Rs.Mn)	1,146	8,226
No of Trades	12	30
No of Securities Traded	5	8
No of Participants	9	16

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00618F013	1 Year	11.24	11.24	11.24	11.24	11.24	295	1	TBond
2	LKB00619G019	3 Years	11.80	11.80	11.80	11.80	11.80	100	1	TBond
3	LKB01023I019	7 Years	12.34	12.35	12.35	12.34	12.35	201	3	TBond
4	LKB01024A014	7 Years	12.48	12.49	12.55	12.48	12.51	150	3	TBond
5	LKB00824H013	8 Years	12.45	12.40	12.55	12.40	12.48	400	4	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 14.12.2016

