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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 15.12.2016

Indicators	15.12.2016	14.12.2016
Total Turnover (Rs.Mn)	4,080	1,146
No of Trades	23	12
No of Securities Traded	10	5
No of Participants	12	9

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00617A156	0.08 Years	8.90	8.80	8.90	8.80	8.85	500	2	TBond
2	LKA18217B030	49 Days	9.75	9.75	9.75	9.75	9.75	100	1	Tbill
3	LKA36417F092	174 Days	9.35	9.35	9.35	9.35	9.35	60	1	Tbill
4	LKB01518G152	2 Years	11.30	11.55	11.55	11.30	11.43	1,300	3	TBond
5	LKB00718K151	2 Years	11.40	11.40	11.40	11.40	11.40	300	1	TBond
6	LKB01024A014	7 Years	12.50	12.60	12.60	12.50	12.55	700	2	TBond
7	LKB00824H013	8 Years	12.50	12.45	12.60	12.45	12.54	520	3	TBond
8	LKB01025H016	9 Years	12.65	12.63	12.65	12.63	12.64	150	3	TBond
9	LKB01026H014	10 Years	12.65	12.65	12.65	12.65	12.65	50	1	TBond
10	LKB01528I017	12 Years	12.91	12.90	12.91	12.90	12.91	400	6	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 15.12.2016

