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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 21.12.2016

Indicators	21.12.2016	20.12.2016
Total Turnover (Rs.Mn)	3,450	1,200
No of Trades	16	7
No of Securities Traded	9	4
No of Participants	14	7

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA09117C247	91 Days	8.55	8.60	8.60	8.55	8.56	1,500	2	Tbill
2	LKA18217F239	182 Days	9.65	9.65	9.65	9.65	9.65	500	1	Tbill
3	LKB00619I155	3 Years	11.75	11.75	11.75	11.75	11.75	350	2	TBond
4	LKB00819K017	3 Years	12.00	12.00	12.00	12.00	12.00	50	1	TBond
5	LKB00721J157	5 Years	12.40	12.40	12.40	12.40	12.40	350	1	TBond
6	LKB01023I019	7 Years	12.44	12.44	12.44	12.44	12.44	50	1	TBond
7	LKB00824H013	8 Years	12.50	12.50	12.50	12.50	12.50	150	3	TBond
8	LKB01226F014	9 Years	12.60	12.62	12.62	12.55	12.60	450	4	TBond
9	LKB01026H014	10 Years	12.56	12.56	12.56	12.56	12.56	50	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 21.12.2016

