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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 22.12.2016

Indicators	22.12.2016	21.12.2016
Total Turnover (Rs.Mn)	3,285	3,450
No of Trades	29	16
No of Securities Traded	12	9
No of Participants	15	14

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36417J201	301 Days	9.90	9.82	9.90	9.82	9.86	200	2	Tbill
2	LKB00618D018	1 Year	11.10	11.10	11.10	11.10	11.10	100	1	TBond
3	LKB00718K151	2 Years	11.35	11.35	11.35	11.35	11.35	50	1	TBond
4	LKB00619I155	3 Years	11.70	11.65	11.70	11.65	11.69	400	5	TBond
5	LKB00819K017	3 Years	12.25	12.25	12.25	12.25	12.25	50	1	TBond
6	LKB00821H019	5 Years	12.25	12.17	12.25	12.17	12.21	650	5	TBond
7	LKB00721J157	5 Years	12.31	12.19	12.38	12.19	12.31	1,225	5	TBond
8	LKB00922J011	6 Years	12.34	12.34	12.34	12.34	12.34	50	1	TBond
9	LKB01023I019	7 Years	12.35	12.35	12.35	12.35	12.35	100	1	TBond
10	LKB00824H013	8 Years	12.45	12.43	12.45	12.35	12.41	260	3	TBond
11	LKB01026H014	10 Years	12.53	12.53	12.53	12.53	12.53	50	1	TBond
12	LKB01528I017	12 Years	12.80	12.70	12.80	12.70	12.76	150	3	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 22.12.2016

