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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 23.12.2016

Indicators	23.12.2016	22.12.2016
Total Turnover (Rs.Mn)	5,483	3,285
No of Trades	30	29
No of Securities Traded	11	12
No of Participants	14	15

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36417F027	157 Days	9.70	9.70	9.70	9.70	9.70	33	1	Tbill
2	LKB00517F157	0.47 Years	9.65	9.55	9.65	9.55	9.60	100	2	TBond
3	LKB01518B013	1 Year	10.75	10.75	10.75	10.75	10.75	2,000	4	TBond
4	LKB00619I155	3 Years	11.65	11.65	11.65	11.65	11.65	100	2	TBond
5	LKB00521C016	4 Years	12.22	12.10	12.22	12.00	12.12	1,550	5	TBond
6	LKB00721J157	5 Years	10.75	12.22	12.16	12.15	12.16	700	2	TBond
7	LKB01023I019	7 Years	12.35	12.32	12.35	12.32	12.34	300	4	TBond
8	LKB01024A014	7 Years	12.35	12.34	12.35	12.34	12.35	100	2	TBond
9	LKB00824H013	8 Years	12.35	12.29	12.35	12.29	12.31	250	5	TBond
10	LKB01025C157	8 Years	12.42	12.41	12.42	12.41	12.42	300	2	TBond
11	LKB01528I017	12 Years	12.75	12.75	12.75	12.75	12.75	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 23.12.2016

