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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

**Public Debt Department**  
**Government Securities Secondary Market Trade Summary\* 27.12.2016**

Indicators	27.12.2016	23.12.2016
Total Turnover (Rs.Mn)	3,750	5,483
No of Trades	14	30
No of Securities Traded	10	11
No of Participants	10	14

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36417H049	219 Days	9.80	9.80	9.80	9.80	9.80	100	1	Tbill
2	LKA36417H189	233 Days	9.80	9.80	9.80	9.80	9.80	100	1	Tbill
3	LKA36417H254	240 Days	9.77	9.77	9.77	9.77	9.77	1,200	1	Tbill
4	LKA36417I013	247 Days	9.77	9.77	9.77	9.77	9.77	600	1	Tbill
5	LKA36417I088	254 Days	9.80	9.80	9.80	9.80	9.80	300	1	Tbill
6	LKA36417K100	317 Days	9.87	9.87	9.87	9.87	9.87	700	1	Tbill
7	LKB00619I155	3 Years	11.65	11.67	11.67	11.65	11.66	200	2	TBond
8	LKB00521C016	4 Years	12.15	12.13	12.15	12.13	12.14	150	2	TBond
9	LKB00721J157	5 Years	12.05	12.00	12.05	12.00	12.03	200	2	TBond
10	LKB01026H014	10 Years	12.40	12.40	12.40	12.40	12.40	200	2	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 27.12.2016

