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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 01.11.2016

Indicators	01.11.2016	31.10.2016
Total Turnover (Rs.Mn)	5,578	7,700
No of Trades	17	14
No of Securities Traded	9	6
No of Participants	10	7

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36416L092	38 Days	8.50	8.50	8.50	8.50	8.50	380	1	Tbill
2	LKA18217D218	171 Days	9.25	9.25	9.25	9.25	9.25	208	1	Tbill
3	LKA36417H114	283 Days	10.25	10.25	10.25	10.25	10.25	300	1	Tbill
4	LKB00418J150	02 Years	11.00	11.00	11.00	11.00	11.00	1,300	2	TBond
5	LKB00718K151	02 Years	11.00	11.00	11.00	11.00	11.00	2,800	5	TBond
6	LKB00520E014	03 Years	11.63	11.55	11.63	11.55	11.59	140	2	TBond
7	LKB00521C016	04 Years	11.72	11.71	11.72	11.71	11.72	350	3	TBond
8	LKB00921E014	04 Years	11.75	11.75	11.75	11.75	11.75	50	1	TBond
9	LKB00922J011	06 Years	11.82	11.82	11.82	11.82	11.82	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 01.11.2016

