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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary\* 06.11.2017

| Indicators              | 06.11.2017 | 02.11.2017 |
|-------------------------|------------|------------|
| Total Turnover (Rs.Mn)  | 8,391      | 5,060      |
| No of Trades            | 57         | 38         |
| No of Securities Traded | 11         | 12         |
| No of Participants      | 19         | 14         |

| No | ISIN         | Tenure (Years) | Security Type | Opening Yield % | Closing Yield % | Highest Yield % | Lowest Yield % | Weighted Average Yield % | Volume Rs. Mn | No of Trades |
|----|--------------|----------------|---------------|-----------------|-----------------|-----------------|----------------|--------------------------|---------------|--------------|
| 1  | LKA36418G205 | 0.70           | Tbill         | 9.10            | 9.10            | 9.10            | 9.10           | 9.10                     | 250           | 1            |
| 2  | LKA36418I078 | 0.83           | Tbill         | 9.27            | 9.27            | 9.27            | 9.27           | 9.27                     | 500           | 1            |
| 3  | LKB00619I155 | 1.85           | TBond         | 9.65            | 9.65            | 9.65            | 9.65           | 9.65                     | 200           | 1            |
| 4  | LKB00520E014 | 2.48           | TBond         | 9.85            | 9.80            | 9.85            | 9.76           | 9.81                     | 2,950         | 16           |
| 5  | LKB00521C016 | 3.31           | TBond         | 9.90            | 9.92            | 9.92            | 9.90           | 9.91                     | 300           | 3            |
| 6  | LKB00921E014 | 3.48           | TBond         | 9.95            | 9.97            | 9.98            | 9.95           | 9.97                     | 1,400         | 8            |
| 7  | LKB00521L157 | 4.10           | TBond         | 10.00           | 10.00           | 10.00           | 10.00          | 10.00                    | 650           | 3            |
| 8  | LKB00922J011 | 4.90           | TBond         | 10.12           | 10.12           | 10.12           | 10.12          | 10.12                    | 50            | 1            |
| 9  | LKB01023I019 | 5.82           | TBond         | 10.20           | 10.20           | 10.20           | 10.20          | 10.20                    | 21            | 1            |
| 10 | LKB01026H014 | 8.73           | TBond         | 10.20           | 10.14           | 10.20           | 10.14          | 10.17                    | 1,820         | 18           |
| 11 | LKB01530E152 | 12.52          | TBond         | 10.62           | 10.55           | 10.62           | 10.55          | 10.59                    | 250           | 4            |

\*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.

