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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 08.11.2016

Indicators	08.11.2016	07.11.2016
Total Turnover (Rs.Mn)	5,328	3,450
No of Trades	28	12
No of Securities Traded	10	5
No of Participants	15	9

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00517A018	0.15 Years	9.10	9.10	9.10	9.10	9.10	100	1	TBond
2	LKB00617A156	0.18 Years	9.15	9.15	9.15	9.15	9.15	750	3	TBond
3	LKA36417D071	149 Days	9.58	9.58	9.58	9.58	9.58	350	1	Tbill
4	LKA36417D147	156 Days	9.60	9.60	9.60	9.60	9.60	350	2	Tbill
5	LKB00718K151	2 Years	11.00	11.08	11.11	11.00	11.01	1,100	4	TBond
6	LKB00619I155	3 Years	11.50	11.50	11.50	11.50	11.50	150	2	TBond
7	LKB00520E014	3 Years	11.68	11.75	11.75	11.63	11.72	1,728	6	TBond
8	LKB01226F014	10 Years	12.02	12.00	12.03	12.00	12.01	400	4	TBond
9	LKB01026H014	10 Years	11.99	12.02	12.02	11.98	12.00	300	3	TBond
10	LKB01530E152	14 Years	12.15	12.12	12.15	12.12	12.14	100	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 08.11.2016

