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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 09.11.2016

Indicators	09.11.2016	08.11.2016
Total Turnover (Rs.Mn)	5,650	5,328
No of Trades	31	28
No of Securities Traded	12	10
No of Participants	19	15

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36417D071	148 Days	9.47	9.47	9.47	9.47	9.47	1,000	1	Tbill
2	LKA18217E125	183 days	9.60	9.60	9.60	9.60	9.60	500	1	Tbill
3	LKA36417H189	281 Days	10.15	10.15	10.15	10.15	10.15	500	1	Tbill
4	LKB00718K151	2 Years	11.00	11.00	11.00	11.00	11.00	1,000	2	TBond
5	LKB00619G019	3 Years	11.65	11.65	11.65	11.65	11.65	50	1	TBond
6	LKB00619I155	3 Years	11.50	11.50	11.50	11.50	11.50	500	1	TBond
7	LKB00520E014	3 Years	11.67	11.70	11.70	11.60	11.66	350	5	TBond
8	LKB00521C016	4 Years	11.73	11.83	11.83	11.70	11.79	450	7	TBond
9	LKB00922G017	6 Years	12.00	12.00	12.00	12.00	12.00	100	2	TBond
10	LKB00922J011	6 Years	11.95	12.01	12.01	11.95	11.97	650	4	TBond
11	LKB01023I019	7 Years	12.05	12.10	12.11	12.05	12.09	250	3	TBond
12	LKB01026H014	10 Years	12.12	12.16	12.16	12.12	12.14	300	3	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 09.11.2016

