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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 11.12.2017

| Indicators | 11.12.2017 | 08.12.2017 |
|-------------------------|------------|------------|
| Total Turnover (Rs.Mn) | 2,921 | 7,064 |
| No of Trades | 29 | 30 |
| No of Securities Traded | 12 | 13 |
| No of Participants | 14 | 16 |

| No | ISIN | Tenure (Years) | Security Type | Opening Yield % | Closing Yield % | Highest Yield % | Lowest Yield % | Weighted Average Yield % | Volume Rs. Mn | No of Trades |
|----|--------------|----------------|---------------|-----------------|-----------------|-----------------|----------------|--------------------------|---------------|--------------|
| 1 | LKB00718K151 | 0.93 | TBond | 9.00 | 9.03 | 9.03 | 9.00 | 9.02 | 500 | 2 |
| 2 | LKA36418K306 | 0.97 | Tbill | 9.05 | 9.05 | 9.05 | 9.05 | 9.05 | 71 | 1 |
| 3 | LKB01019E016 | 1.38 | TBond | 9.45 | 9.45 | 9.45 | 9.45 | 9.45 | 100 | 1 |
| 4 | LKB00619G019 | 1.55 | TBond | 9.41 | 9.40 | 9.41 | 9.37 | 9.39 | 700 | 4 |
| 5 | LKB00619I155 | 1.76 | TBond | 9.45 | 9.48 | 9.48 | 9.45 | 9.47 | 200 | 2 |
| 6 | LKB00520E014 | 2.38 | TBond | 9.74 | 9.74 | 9.74 | 9.72 | 9.73 | 150 | 3 |
| 7 | LKB00521C016 | 3.22 | TBond | 9.90 | 9.92 | 9.92 | 9.88 | 9.90 | 150 | 3 |
| 8 | LKB00921E014 | 3.38 | TBond | 9.94 | 9.95 | 9.95 | 9.92 | 9.94 | 400 | 5 |
| 9 | LKB00821H019 | 3.64 | TBond | 9.95 | 9.95 | 9.95 | 9.95 | 9.95 | 100 | 1 |
| 10 | LKB00922G017 | 4.55 | TBond | 10.01 | 10.10 | 10.10 | 10.01 | 10.07 | 350 | 5 |
| 11 | LKB01027F156 | 9.51 | TBond | 10.30 | 10.30 | 10.30 | 10.30 | 10.30 | 100 | 1 |
| 12 | LKB01530E152 | 12.42 | TBond | 10.60 | 10.60 | 10.60 | 10.60 | 10.60 | 100 | 1 |

*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.

