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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary\* 14.11.2017

| Indicators              | 14.11.2017 | 13.11.2017 |
|-------------------------|------------|------------|
| Total Turnover (Rs.Mn)  | 2,920      | 2,232      |
| No of Trades            | 18         | 15         |
| No of Securities Traded | 7          | 10         |
| No of Participants      | 9          | 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  | LKA36418E119 | 0.48           | Tbill         | 8.80            | 8.80            | 8.80            | 8.80           | 8.80                     | 130           | 1            |
| 2  | LKB01019E016 | 1.46           | TBond         | 9.70            | 9.70            | 9.70            | 9.70           | 9.70                     | 200           | 2            |
| 3  | LKB00619I155 | 1.83           | TBond         | 9.65            | 9.68            | 9.68            | 9.55           | 9.61                     | 140           | 3            |
| 4  | LKB00821H019 | 3.71           | TBond         | 10.00           | 10.00           | 10.00           | 10.00          | 10.00                    | 100           | 2            |
| 5  | LKB01026H014 | 8.71           | TBond         | 10.25           | 10.20           | 10.25           | 10.20          | 10.24                    | 1,150         | 8            |
| 6  | LKB01528I017 | 10.80          | TBond         | 10.60           | 10.60           | 10.60           | 10.60          | 10.60                    | 1,100         | 1            |
| 7  | LKB01530E152 | 12.50          | 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.

