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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 15.11.2017

Indicators	15.11.2017	14.11.2017
Total Turnover (Rs.Mn)	9,904	2,920
No of Trades	29	18
No of Securities Traded	19	7
No of Participants	15	9

No	ISIN	Tenure (Years)	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA18218C234	0.35	Tbill	8.60	8.60	8.60	8.60	8.60	500	1
2	LKA36418E119	0.48	Tbill	8.85	8.85	8.85	8.85	8.85	500	1
3	LKA36418G064	0.64	Tbill	9.00	9.00	9.00	9.00	9.00	106	1
4	LKA36418J266	0.94	Tbill	9.15	9.15	9.15	9.15	9.15	100	1
5	LKA36418K165	1.00	Tbill	9.45	9.49	9.49	9.45	9.47	1,000	3
6	LKB00219A151	1.16	TBond	9.60	9.60	9.60	9.60	9.60	500	1
7	LKB01019E016	1.45	TBond	9.75	9.75	9.75	9.75	9.75	400	1
8	LKB00619G019	1.62	TBond	9.75	9.70	9.75	9.70	9.73	1,146	2
9	LKB00819K017	1.96	TBond	9.90	9.90	9.90	9.90	9.90	50	1
10	LKB00520E014	2.46	TBond	9.90	9.90	9.90	9.90	9.90	152	2
11	LKB00521C016	3.29	TBond	9.99	10.07	10.07	9.99	10.05	250	2
12	LKB00821H019	3.71	TBond	10.05	9.93	10.07	9.93	9.97	1,700	3
13	LKB00721J157	3.91	TBond	10.10	10.00	10.10	10.00	10.05	1,000	2
14	LKB00922G017	4.62	TBond	10.26	10.26	10.26	10.26	10.26	200	1
15	LKB00623E156	5.49	TBond	10.20	10.20	10.30	10.20	10.25	700	3
16	LKB01023I019	5.79	TBond	10.30	10.30	10.30	10.30	10.30	250	1
17	LKB01024A014	6.12	TBond	10.30	10.30	10.30	10.30	10.30	100	1
18	LKB01026H014	8.71	TBond	10.30	10.30	10.30	10.30	10.30	150	1
19	LKB01528I017	10.79	TBond	10.45	10.45	10.45	10.45	10.45	1,100	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.

