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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 16.11.2016

Indicators	16.11.2016	15.11.2016
Total Turnover (Rs.Mn)	2,300	3,109
No of Trades	25	11
No of Securities Traded	6	6
No of Participants	11	8

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00418J150	2 Years	11.53	11.75	11.75	11.53	11.61	400	2	TBond
2	LKB00619G019	3 Years	11.60	11.60	11.60	11.60	11.60	50	1	TBond
3	LKB00520E014	3 Years	12.20	12.20	12.20	12.20	12.20	250	2	TBond
4	LKB01023I019	7 Years	12.25	12.40	12.40	12.25	12.33	500	2	TBond
5	LKB01026H014	10 Years	12.45	12.75	12.80	12.45	12.62	850	17	TBond
6	LKB01528E016	11 Years	12.25	12.25	12.25	12.25	12.25	250	1	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 16.11.2016

