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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 17.11.2016

Indicators	17.11.2016	16.11.2016
Total Turnover (Rs.Mn)	6,150	2,300
No of Trades	58	25
No of Securities Traded	9	6
No of Participants	16	11

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36417K100	357 Days	10.15	10.15	10.15	10.15	10.15	50	1	Tbill
2	LKB01518G152	2 Years	11.30	11.30	11.30	11.30	11.30	2,000	4	TBond
3	LKB00418J150	2 Years	11.40	11.40	11.40	11.37	11.39	250	3	TBond
4	LKB00718K151	2 Years	11.65	11.49	11.65	11.49	11.58	1,000	3	TBond
5	LKB00520E014	3 Years	12.20	12.20	12.20	12.20	12.20	150	3	TBond
6	LKB01023I019	7 Years	12.65	12.84	12.86	12.55	12.81	1,050	19	TBond
7	LKB00824H013	8 Years	12.80	12.88	12.88	12.80	12.82	1,000	16	TBond
8	LKB01026H014	10 Years	12.85	12.35	12.88	12.35	12.66	550	7	TBond
9	LKB01530E152	13 Years	12.85	12.70	12.80	12.70	12.75	100	2	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 17.11.2016

