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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 18.11.2016

Indicators	18.11.2016	17.11.2016
Total Turnover (Rs.Mn)	3,963	6,150
No of Trades	29	58
No of Securities Traded	8	9
No of Participants	11	16

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00617A156	0.15 Years	9.42	9.25	9.42	9.25	9.37	900	4	TBond
2	LKA36417E053	165 Days	9.50	9.50	9.50	9.50	9.50	63	1	Tbill
3	LKA36417H254	277 Days	10.30	10.30	10.30	10.30	10.30	100	1	Tbill
4	LKB00718K151	2 Years	11.50	11.45	11.65	11.45	11.56	1,800	8	TBond
5	LKB00922J011	6 Years	12.50	12.50	12.50	12.50	12.50	50	1	TBond
6	LKB01024A014	7 Years	12.75	12.80	12.80	12.75	12.78	200	2	TBond
7	LKB00824H013	8 Years	12.77	12.80	12.85	12.75	12.79	700	9	TBond
8	LKB01026H014	10 Years	12.75	12.82	12.87	12.75	12.81	150	3	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 18.11.2016

