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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 23.11.2016

Indicators	23.11.2016	22.11.2016
Total Turnover (Rs.Mn)	5,800	6,850
No of Trades	64	37
No of Securities Traded	13	8
No of Participants	19	17

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00618D018	1 Year	11.10	11.10	11.10	11.10	11.10	1,300	3	TBond
2	LKB00618F013	2 Years	11.50	11.50	11.50	11.50	11.50	100	1	TBond
3	LKB01518H150	2 Years	11.44	11.40	11.44	11.40	11.42	200	2	TBond
4	LKB00718K151	2 Years	11.45	11.65	11.65	11.45	11.56	900	2	TBond
5	LKB00619I155	3 Years	11.65	11.66	11.66	11.65	11.66	150	3	TBond
6	LKB00819K017	3 Years	11.85	11.80	11.90	11.80	11.85	150	3	TBond
7	LKB00520E014	3 Years	11.95	11.88	11.95	11.88	11.94	350	3	TBond
8	LKB00922J011	6 Years	12.15	12.25	12.25	12.15	12.20	150	3	TBond
9	LKB01023I019	7 Years	12.58	12.50	12.65	12.50	12.59	650	12	TBond
10	LKB01024A014	7 Years	12.70	12.70	12.70	12.70	12.70	100	1	TBond
11	LKB00824H013	8 Years	12.65	12.56	12.75	12.56	12.66	850	15	TBond
12	LKB01025H016	9 Years	12.70	12.70	12.70	12.70	12.70	50	1	TBond
13	LKB01026H014	10 Years	12.72	12.62	12.80	12.60	12.71	850	15	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 23.11.2016

