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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 23.11.2017

Indicators	23.11.2017	22.11.2017
Total Turnover (Rs.Mn)	5,379	9,232
No of Trades	31	36
No of Securities Traded	16	17
No of Participants	16	17

No	ISIN	Tenure (Years)	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA18217L153	0.06	Tbill	7.87	7.87	7.87	7.87	7.87	419	1
2	LKA18218A121	0.13	Tbill	8.05	8.05	8.05	8.05	8.05	150	1
3	LKA18218B236	0.25	Tbill	8.22	8.22	8.22	8.22	8.22	200	1
4	LKA18218E255	0.50	Tbill	8.90	8.92	8.92	8.90	8.91	100	2
5	LKA36418H310	0.77	Tbill	9.02	9.02	9.02	9.02	9.02	250	1
6	LKA36418I078	0.79	Tbill	9.05	9.05	9.05	9.05	9.05	410	2
7	LKA36418I144	0.80	Tbill	9.16	9.10	9.16	9.10	9.14	600	3
8	LKA36418I219	0.82	Tbill	9.25	9.25	9.25	9.25	9.25	550	1
9	LKA36418K090	0.96	Tbill	9.35	9.35	9.35	9.35	9.35	250	1
10	LKB00520E014	2.43	TBond	9.81	9.80	9.83	9.80	9.81	800	6
11	LKB00521C016	3.27	TBond	9.98	9.95	9.98	9.95	9.96	200	3
12	LKB00921E014	3.43	TBond	10.00	9.97	10.00	9.97	9.98	150	2
13	LKB00821H019	3.69	TBond	10.00	10.00	10.00	10.00	10.00	300	1
14	LKB01023I019	5.77	TBond	10.12	10.10	10.12	10.10	10.11	500	2
15	LKB01026H014	8.68	TBond	10.23	10.22	10.23	10.22	10.23	300	2
16	LKB02032J017	14.85	TBond	10.70	10.69	10.70	10.69	10.70	200	2

*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.

