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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

**Public Debt Department**  
**Government Securities Secondary Market Trade Summary\* 24.11.2016**

Indicators	24.11.2016	23.11.2016
Total Turnover (Rs.Mn)	8,688	5,800
No of Trades	65	64
No of Securities Traded	12	13
No of Participants	17	19

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36417D071	133 Days	9.70	9.83	9.83	9.70	9.77	200	3	Tbill
2	LKB00618D018	1 Year	11.10	11.10	11.10	11.10	11.10	2,400	4	TBond
3	LKB01518G152	2 Years	11.30	11.30	11.30	11.30	11.30	2,000	4	TBond
4	LKB00718K151	2 Years	11.40	11.40	11.64	11.40	11.51	638	3	TBond
5	LKB00619I155	3 Years	11.60	11.62	11.62	11.60	11.61	150	3	TBond
6	LKB00520E014	3 Years	11.80	11.78	11.87	11.75	11.78	1,000	10	TBond
7	LKB01023I019	7 Years	12.45	12.42	12.48	12.37	12.42	650	11	TBond
8	LKB01024A014	7 Years	12.53	12.51	12.53	12.51	12.52	150	3	TBond
9	LKB00824H013	8 Years	12.45	12.45	12.46	12.40	12.43	300	6	TBond
10	LKB01025C157	8 Years	12.62	12.62	12.62	12.62	12.62	50	1	TBond
11	LKB01025H016	9 Years	12.62	12.60	12.65	12.60	12.62	1,000	14	TBond
12	LKB01026H014	10 Years	12.67	12.70	12.75	12.67	12.71	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 24.11.2016

