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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 25.11.2016

Indicators	25.11.2016	24.11.2016
Total Turnover (Rs.Mn)	3,150	8,688
No of Trades	44	65
No of Securities Traded	9	12
No of Participants	15	17

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00718K151	2 Years	11.35	11.35	11.35	11.35	11.35	50	1	TBond
2	LKB00619I155	3 Years	11.50	11.56	11.56	11.50	11.52	350	4	TBond
3	LKB00520E014	3 Years	11.80	11.80	11.80	11.80	11.80	450	5	TBond
4	LKB00521C016	4 Years	12.00	12.22	12.22	12.00	12.19	350	2	TBond
5	LKB01023I019	7 Years	12.35	12.40	12.40	12.30	12.35	900	14	TBond
6	LKB00824H013	8 Years	12.35	12.40	12.45	12.34	12.41	450	7	TBond
7	LKB01025C157	8 Years	12.50	12.50	12.50	12.50	12.50	50	1	TBond
8	LKB01025H016	9 Years	12.55	12.55	12.55	12.55	12.55	50	1	TBond
9	LKB01026H014	10 Years	12.53	12.53	12.55	12.45	12.52	500	9	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 25.11.2016

