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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 28.11.2016

Indicators	28.11.2016	25.11.2016
Total Turnover (Rs.Mn)	7,450	3,150
No of Trades	34	44
No of Securities Traded	10	9
No of Participants	15	15

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18216L098	10 Days	8.22	8.22	8.22	8.22	8.22	1,400	1	Tbill
2	LKB00317C019	0.25 Years	9.40	9.30	9.40	9.30	9.35	3,000	5	TBond
3	LKA36417C032	94 Days	9.30	9.30	9.30	9.30	9.30	50	1	Tbill
4	LKA18217C319	122 Days	9.40	9.40	9.40	9.40	9.40	100	1	Tbill
5	LKA36417D147	136 Days	9.50	9.50	9.50	9.50	9.50	150	1	Tbill
6	LKB00619I155	3 Years	11.70	11.67	11.70	11.65	11.68	200	4	TBond
7	LKB00520E014	3 Years	11.85	11.85	11.85	11.85	11.85	100	1	TBond
8	LKB00521C016	4 Years	12.05	12.05	12.05	12.05	12.05	50	1	TBond
9	LKB01023I019	7 Years	12.48	12.45	12.48	12.45	12.47	100	2	TBond
10	LKB00824H013	8 Years	12.45	12.70	12.75	12.45	12.58	2,300	17	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 28.11.2016

